



8 5 5 2 8 2 0 2 3 2 0 1 0 0 1 0 0

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

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023  
OF THE CONDITION AND AFFAIRS OF THE

## Life Insurance Company of the Southwest

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

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

Country of Domicile United States of America

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

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

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

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

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

Primary Location of Books and Records 1 National Life Drive, Montpelier, VT, US 05604  
(Street and Number) (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, 802-229-3333  
(Name) (Area Code) (Telephone Number)  
StateReporting@nationallife.com, 802-229-7282  
(E-mail Address) (FAX Number)

### OFFICERS

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

### OTHER

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

### DIRECTORS OR TRUSTEES

<u>Mehran Assadi</u>	<u>Darlene Flagg #</u>	<u>Angela Marie McCraw</u>
<u>Robert Earl Cotton</u>	<u>Stephanie Lynn Burmester</u>	

State of Texas SS  
County of Dallas

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.

*Mehran Assadi*

*Eric Gustave Sandberg*

*Lisa Francesca Muller*

Mehran (nmn) Assadi  
Chairman, President & CEO

Eric Gustave Sandberg  
SVP, Chief Financial Officer & Chief Risk Officer

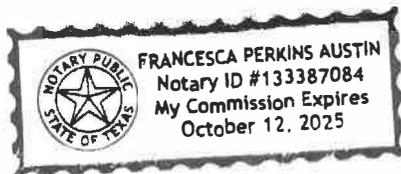
Lisa Francesca Muller  
VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this 05 day of February 2024

- 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.....

Francesca Perkins Austin  
Senior Counsel

My Commission Expires January 31, 2025



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**ASSETS**

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D) .....	22,943,305,646	0	22,943,305,646	20,417,290,882
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	14,014,750	0	14,014,750	14,170,500
2.2 Common stocks .....	84,196,346	0	84,196,346	80,133,690
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	4,267,621,157	0	4,267,621,157	4,454,783,363
3.2 Other than first liens.....	27,268,120	0	27,268,120	27,753,203
4. Real estate (Schedule A):				
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) .....	13,945,830	0	13,945,830	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ ..... 39,985,766 , Schedule E - Part 1), cash equivalents (\$ .....182,795,619 , Schedule E - Part 2) and short-term investments (\$ ..... 105,691 , Schedule DA) .....	222,887,075	0	222,887,075	138,818,711
6. Contract loans (including \$ .....0 premium notes) .....	761,472,795	0	761,472,795	604,650,705
7. Derivatives (Schedule DB) .....	2,243,085,785	0	2,243,085,785	714,540,163
8. Other invested assets (Schedule BA) .....	1,373,003,777	0	1,373,003,777	1,310,194,144
9. Receivables for securities .....	16,108,984	0	16,108,984	0
10. Securities lending reinvested collateral assets (Schedule DL) .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	1,090,218	0	1,090,218	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	31,968,000,483	0	31,968,000,483	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 .....	272,427,588	0	272,427,588	228,848,447
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	4,572,339	0	4,572,339	2,622,262
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	51,817,993	0	51,817,993	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 .....	13,087,339	0	13,087,339	0
16.2 Funds held by or deposited with reinsured companies .....	1,497	0	1,497	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 .....	270,338,990	144,639,040	125,699,950	105,885,299
19. Guaranty funds receivable or on deposit .....	1,677,694	0	1,677,694	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 .....	25,975,943	0	25,975,943	18,780,403
24. Health care (\$ .....0 ) and other amounts receivable .....	100,807,530	100,807,530	0	0
25. Aggregate write-ins for other than invested assets .....	280,511,536	1,224,763	279,286,773	262,635,127
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	32,989,218,932	246,671,333	32,742,547,599	28,473,173,489
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	32,989,218,932	246,671,333	32,742,547,599	28,473,173,489
<b>DETAILS OF WRITE-INS</b>				
1101. Other Real Estate Deposits .....	1,090,218	0	1,090,218	0
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	1,090,218	0	1,090,218	0
2501. Corporate Owned Life Insurance .....	279,285,252	0	279,285,252	262,507,989
2502. Items not allocated .....	742,026	740,505	1,521	127,138
2503. Prepaid Expenses .....	486,367	486,367	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	(2,109)	(2,109)	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	280,511,536	1,224,763	279,286,773	262,635,127

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ ..... 24,097,830,905 (Exh. 5, Line 9999999) less \$ ..... 0 included in Line 6.3 (including \$ ..... 204,229,395 Modco Reserve) .....	24,097,830,905	21,503,287,957
2. Aggregate reserve for accident and health contracts (including \$ ..... 0 Modco Reserve) .....	313,325	355,643
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ ..... 0 Modco Reserve) .....	2,291,579,687	2,235,953,580
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6) .....	49,358,832	56,166,331
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6) .....	10,000	10,000
5. Policyholders' dividends/refunds to members \$ ..... 0 and coupons \$ ..... 0 due and unpaid (Exhibit 4, Line 10) .....	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) .....	459,524	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 \$ ..... 529 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) .....	260,710	308,963
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....	0	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 (IMR, Line 6) .....	59,066,726	45,472,739
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 19,128,933 accident and health \$ ..... 0 and deposit-type contract funds \$ ..... 0 .....	19,128,933	10,849,997
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7) .....	12,165,602	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 (Exhibit 3, Line 9, Col. 6) .....	11,688,246	6,069,777
15.1 Current federal and foreign income taxes, including \$ ..... 0 on realized capital gains (losses) .....	17,749,414	0
15.2 Net deferred tax liability .....	0	0
16. Unearned investment income .....	93,655	68,849
17. Amounts withheld or retained by reporting entity as agent or trustee .....	678,620	418,313
18. Amounts held for agents' account, including \$ ..... 0 agents' credit balances .....	686,721	478,866
19. Remittances and items not allocated .....	50,615,927	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 (AVR, Line 16, Col. 7) .....	439,568,302	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 .....	743,683	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 .....	1,925,095,792	1,804,090,962
24.08 Derivatives .....	1,442,379,727	470,798,895
24.09 Payable for securities .....	634,983	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 .....	13,661,341	10,483,812
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	30,433,770,655	26,703,547,628
27. From Separate Accounts Statement .....	0	0
28. Total liabilities (Lines 26 and 27) .....	30,433,770,655	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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .....	584,496,410	584,496,410
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	1,691,280,534	1,152,129,452
36. Less treasury stock, at cost:		
36.1 ..... 0 shares common (value included in Line 29 \$ ..... 0 ) .....	0	0
36.2 ..... 0 shares preferred (value included in Line 30 \$ ..... 0 ) .....	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... 0 in Separate Accounts Statement) .....	2,305,776,944	1,766,625,862
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....	2,308,776,944	1,769,625,862
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	32,742,547,599	28,473,173,489
<b>DETAILS OF WRITE-INS</b>		
2501. LIHTC Commitments .....	465,164	588,748
2502. Uncashed Checks Pending Escheatment .....	9,064,256	7,442,456
2503. Guaranty Fund .....	3,286,995	1,741,046
2598. Summary of remaining write-ins for Line 25 from overflow page .....	844,926	711,562
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) .....	13,661,341	10,483,812
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above) .....	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SUMMARY OF OPERATIONS**

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8) .....	5,297,679,879	3,872,852,376
2. Considerations for supplementary contracts with life contingencies .....	464,836	213,800
3. Net investment income (Exhibit of Net Investment Income, Line 17) .....	1,761,486,672	611,161,261
4. Amortization of Interest Maintenance Reserve (IMR, Line 5) .....	7,737,844	5,070,125
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) .....	87,413,883	54,814,214
7. Reserve adjustments on reinsurance ceded .....	0	0
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	0	0
8.2 Charges and fees for deposit-type contracts .....	0	0
8.3 Aggregate write-ins for miscellaneous income .....	36,829,085	4,633,313
9. Total (Lines 1 to 8.3) .....	7,191,612,199	4,548,745,089
10. Death benefits .....	233,979,251	189,187,507
11. Matured endowments (excluding guaranteed annual pure endowments) .....	832,130	467,293
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1) .....	124,368,535	130,642,825
13. Disability benefits and benefits under accident and health contracts .....	1,900,266	1,193,183
14. Coupons, guaranteed annual pure endowments and similar benefits .....	0	0
15. Surrender benefits and withdrawals for life contracts .....	1,784,518,992	1,353,403,824
16. Group conversions .....	0	0
17. Interest and adjustments on contract or deposit-type contract funds .....	194,437,370	58,055,939
18. Payments on supplementary contracts with life contingencies .....	388,476	382,154
19. Increase in aggregate reserves for life and accident and health contracts .....	2,594,500,630	1,803,388,556
20. Totals (Lines 10 to 19) .....	4,934,925,650	3,536,721,282
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) .....	933,060,129	772,608,516
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) .....	0	0
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) .....	309,604,661	296,518,972
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) .....	77,025,014	60,748,076
25. Increase in loading on deferred and uncollected premiums .....	6,584,176	(3,897,826)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	0	0
27. Aggregate write-ins for deductions .....	85,725,156	48,955,734
28. Totals (Lines 20 to 27) .....	6,346,924,786	4,711,654,752
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	844,687,413	(162,909,663)
30. Dividends to policyholders and refunds to members .....	446,196	281,277
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	844,241,217	(163,190,940)
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	217,614,441	(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) .....	626,626,776	(148,836,042)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ ..... 1,479,583 (excluding taxes of \$ ..... 5,670,486 transferred to the IMR) .....	(40,968,321)	(15,491,499)
35. Net income (Line 33 plus Line 34) .....	585,658,455	(164,327,541)
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) .....	1,769,625,862	1,973,930,977
37. Net income (Line 35) .....	585,658,455	(164,327,541)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... 0 .....	(26,932,044)	24,095,620
39. Change in net unrealized foreign exchange capital gain (loss) .....	68,057	(129,026)
40. Change in net deferred income tax .....	88,598,272	61,467,652
41. Change in nonadmitted assets .....	(89,368,139)	(43,433,645)
42. Change in liability for reinsurance in unauthorized and certified companies .....	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....	0	0
44. Change in asset valuation reserve .....	1,666,045	(56,492,876)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) .....	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	0	0
47. Other changes in surplus in Separate Accounts Statement .....	0	0
48. Change in surplus notes .....	0	0
49. Cumulative effect of changes in accounting principles .....	0	0
50. Capital changes:		
50.1 Paid in .....	0	0
50.2 Transferred from surplus (Stock Dividend) .....	0	0
50.3 Transferred to surplus .....	0	0
51. Surplus adjustment:		
51.1 Paid in .....	0	0
51.2 Transferred to capital (Stock Dividend) .....	0	0
51.3 Transferred from capital .....	0	0
51.4 Change in surplus as a result of reinsurance .....	0	0
52. Dividends to stockholders .....	0	0
53. Aggregate write-ins for gains and losses in surplus .....	(20,539,564)	(25,485,298)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	539,151,082	(204,305,115)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) .....	2,308,776,944	1,769,625,862
<b>DETAILS OF WRITE-INS</b>		
08.301. Miscellaneous Income .....	8,255,571	4,038,263
08.302. Change in COLI .....	16,777,264	17,566,878
08.303. Misc Income - MODCO Interest .....	11,796,250	(16,971,828)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) .....	36,829,085	4,633,313
2701. Funds Withheld Expense .....	85,726,681	49,525,380
2702. Miscellaneous Deductions .....	(79,766)	(589,287)
2703. Fines and Penalties .....	78,241	19,641
2798. Summary of remaining write-ins for Line 27 from overflow page .....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) .....	85,725,156	48,955,734
5301. Ceding Commission .....	(20,539,564)	(25,485,298)
5302. ....		
5303. ....		
5398. Summary of remaining write-ins for Line 53 from overflow page .....	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) .....	(20,539,564)	(25,485,298)

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**CASH FLOW**

	1	2
	Current Year	Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance .....	5,470,333,545	4,073,050,908
2. Net investment income .....	1,341,065,843	999,219,358
3. Miscellaneous income .....	80,109,026	7,487,387
4. Total (Lines 1 through 3) .....	6,891,508,414	5,079,757,653
5. Benefit and loss related payments .....	2,487,497,597	1,828,639,432
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,305,012,165	1,137,584,751
8. Dividends paid to policyholders .....	266,788	179,961
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 1,479,583 tax on capital gains (losses) .....	158,315,709	26,130,141
10. Total (Lines 5 through 9) .....	3,951,092,259	2,992,534,285
11. Net cash from operations (Line 4 minus Line 10) .....	2,940,416,155	2,087,223,368
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	1,445,428,237	1,087,976,114
12.2 Stocks .....	0	5,350,000
12.3 Mortgage loans .....	348,754,843	565,840,374
12.4 Real estate .....	0	0
12.5 Other invested assets .....	72,084,025	103,602,300
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0
12.7 Miscellaneous proceeds .....	0	1,139,321
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,866,267,105	1,763,908,109
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	3,987,483,401	2,880,356,705
13.2 Stocks .....	4,181,950	1,351,622
13.3 Mortgage loans .....	175,184,446	574,369,578
13.4 Real estate .....	22,472	0
13.5 Other invested assets .....	186,971,735	180,749,491
13.6 Miscellaneous applications .....	198,550,488	61,753,964
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	4,552,394,492	3,698,581,360
14. Net increase/(decrease) in contract loans and premium notes .....	156,822,090	95,412,185
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) .....	(2,842,949,477)	(2,030,085,436)
<b>Cash from Financing and Miscellaneous Sources</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes .....	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0
16.3 Borrowed funds .....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	55,626,107	50,826,165
16.5 Dividends to stockholders .....	0	0
16.6 Other cash provided (applied) .....	(69,024,422)	2,613,467
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) .....	(13,398,314)	53,439,631
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	84,068,364	110,577,563
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	138,818,711	28,241,148
19.2 End of year (Line 18 plus Line 19.1) .....	222,887,075	138,818,711

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

--	--	--

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts .....	5,297,679,879	2,264,255,943	5,729	2,901,291,583	132,093,326	33,298	0	0	0
2. Considerations for supplementary contracts with life contingencies .....	464,836	XXX	XXX	464,836	0	XXX	XXX	0	XXX
3. Net investment income .....	1,761,486,673	493,603,575	353,373	1,033,658,234	79,119,147	0	0	154,752,344	0
4. Amortization of Interest Maintenance Reserve (IMR) .....	7,737,844	1,194,304	0	3,505,920	0	0	0	3,037,620	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	0	0	0	0	0	0	XXX	0	0
6. Commissions and expense allowances on reinsurance ceded .....	87,413,883	86,106,786	0	1,307,097	0	0	XXX	0	0
7. Reserve adjustments on reinsurance ceded .....	0	0	0	0	0	0	XXX	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	0	0	0	0	0	0	XXX	0	0
8.2 Charges and fees for deposit-type contracts .....	0	0	0	0	0	XXX	XXX	0	0
8.3 Aggregate write-ins for miscellaneous income .....	36,829,084	38,657,703	0	(1,823,811)	(4,808)	0	0	0	0
9. Totals (Lines 1 to 8.3) .....	7,191,612,199	2,883,818,311	359,102	3,938,403,859	211,207,665	33,298	0	157,789,964	0
10. Death benefits .....	233,979,250	233,875,733	103,517	0	0	XXX	XXX	0	0
11. Matured endowments (excluding guaranteed annual pure endowments) .....	832,130	830,002	2,128	0	0	XXX	XXX	0	0
12. Annuity benefits .....	124,368,535	XXX	XXX	116,062,341	8,306,194	XXX	XXX	0	XXX
13. Disability benefits and benefits under accident and health contracts .....	1,900,268	1,889,920	294	0	0	10,054	XXX	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits .....	0	0	0	0	0	0	XXX	0	0
15. Surrender benefits and withdrawals for life contracts .....	1,784,518,993	184,610,983	8,168	1,460,102,868	139,796,974	XXX	XXX	0	0
16. Group conversions .....	0	0	0	0	0	0	XXX	0	0
17. Interest and adjustments on contract or deposit-type contract funds .....	194,437,371	2,363,178	178	11,126,375	68,398,729	0	XXX	112,548,911	0
18. Payments on supplementary contracts with life contingencies .....	388,476	0	0	388,476	0	XXX	XXX	0	0
19. Increase in aggregate reserves for life and accident and health contracts .....	2,594,500,630	1,051,883,005	(79,829)	1,587,914,494	(45,174,725)	(42,315)	XXX	0	0
20. Totals (Lines 10 to 19) .....	4,934,925,653	1,475,452,821	34,456	3,175,594,554	171,327,172	(32,261)	XXX	112,548,911	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....	933,060,128	760,755,680	0	168,571,586	3,732,862	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed .....	0	0	0	0	0	0	XXX	0	0
23. General insurance expenses and fraternal expenses .....	309,604,662	132,326,643	335	169,557,944	7,719,740	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	77,025,016	32,920,893	83	42,183,484	1,920,556	0	0	0	0
25. Increase in loading on deferred and uncollected premiums .....	6,584,176	6,584,139	37	0	0	0	XXX	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	0	0	0	0	0	0	XXX	0	0
27. Aggregate write-ins for deductions .....	85,725,156	85,725,156	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27) .....	6,346,924,791	2,493,765,332	34,911	3,555,907,568	184,700,330	(32,261)	0	112,548,911	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	844,687,408	390,052,979	324,191	382,496,291	26,507,335	65,559	0	45,241,053	0
30. Dividends to policyholders and refunds to members .....	446,196	446,196	0	0	0	0	XXX	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	844,241,212	389,606,783	324,191	382,496,291	26,507,335	65,559	0	45,241,053	0
32. Federal income taxes incurred (excluding tax on capital gains) .....	217,614,441	100,426,793	83,565	98,593,079	6,832,620	16,899	0	11,661,485	0
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) .....	626,626,771	289,179,990	240,626	283,903,212	19,674,715	48,660	0	33,579,568	0
34. Policies/certificates in force end of year .....	1,385,105	859,122	6,478	486,056	33,449	0	XXX	0	0
<b>DETAILS OF WRITE-INS</b>									
08.301. Miscellaneous income .....	8,255,571	(79,516)	0	8,339,895	(4,808)	0	0	0	0
08.302. MODCO interest .....	11,796,249	21,959,955	0	(10,163,706)	0	0	0	0	0
08.303. Change in COLI .....	16,777,264	16,777,264	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) .....	36,829,084	38,657,703	0	(1,823,811)	(4,808)	0	0	0	0
2701. Miscellaneous deductions .....	(79,766)	(79,766)	0	0	0	0	0	0	0
2702. Fines and penalties .....	78,241	78,241	0	0	0	0	0	0	0
2703. Funds withheld expense .....	85,726,681	85,726,681	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page .....	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....	85,725,156	85,725,156	0	0	0	0	0	0	0

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	2,264,255,943	0	23,917,108	167,949,773	2,023,146,934	31,658,258	17,583,870	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	493,603,575	0	399,260	352,518	462,283,103	19,652,920	10,915,774	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	1,194,304	0	9,883	0	1,130,393	34,735	19,293	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	86,106,786	0	(2,335)	20,793,352	65,308,115	4,921	2,733	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	38,657,703	0	2,084,326	14,745,979	21,889,859	(40,157)	(22,304)	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	2,883,818,311	0	26,408,242	203,841,622	2,573,758,404	51,310,677	28,499,366	0	0	0	0	0
10. Death benefits	233,875,733	0	2,341,671	69,609,353	120,540,115	26,606,571	14,778,023	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	830,002	0	57,105	0	0	496,903	275,994	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	1,889,920	0	5,578	81,394	1,392,438	263,921	146,589	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	184,610,983	0	3,162,964	220,369	168,751,285	8,021,180	4,455,185	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,363,178	0	11,733	722,384	1,447,018	117,037	65,006	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	1,051,883,005	0	(12,262,088)	(17,156,145)	1,055,767,104	9,132,565	16,401,569	0	0	0	0	0
20. Totals (Lines 10 to 19)	1,475,452,821	0	(6,683,037)	53,477,355	1,347,897,960	44,638,177	36,122,366	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	760,755,680	0	7,840,490	70,785,024	674,904,889	4,645,203	2,580,074	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
23. General insurance expenses	132,326,643	0	1,397,753	9,815,246	118,235,857	1,850,158	1,027,629	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	32,920,893	0	347,740	2,441,887	29,415,315	460,292	255,659	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	6,584,139	0	579,854	6,004,285	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	85,725,156	0	26	3,833,212	81,891,918	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	2,493,765,332	0	3,482,826	146,357,009	2,252,345,939	51,593,830	39,985,728	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	390,052,979	0	22,925,416	57,484,613	321,412,465	(283,153)	(11,486,362)	0	0	0	0	0
30. Dividends to policyholders and refunds to members	446,196	0	446,196	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	389,606,783	0	22,479,220	57,484,613	321,412,465	(283,153)	(11,486,362)	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	100,426,793	0	5,794,319	14,817,426	82,848,797	(72,986)	(2,960,763)	0	0	0	0	0
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)	289,179,990	0	16,684,901	42,667,187	238,563,668	(210,167)	(8,525,599)	0	0	0	0	0
34. Policies/certificates in force end of year	859,122	0	15,664	210,309	590,870	22,157	20,122	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>												
08.301. Miscellaneous income	(79,516)	0	(7,039)	60,080	(70,096)	(40,157)	(22,304)	0	0	0	0	0
08.302. MODOC interest	21,959,955	0	0	0	21,959,955	0	0	0	0	0	0	0
08.303. Change in COLI	16,777,264	0	2,091,365	14,685,899	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	38,657,703	0	2,084,326	14,745,979	21,889,859	(40,157)	(22,304)	0	0	0	0	0
2701. Miscellaneous deductions	(79,766)	0	26	(79,792)	0	0	0	0	0	0	0	0
2702. Fines and penalties	78,241	0	0	0	78,241	0	0	0	0	0	0	0
2703. Funds withheld expense	85,726,681	0	0	3,833,212	81,893,469	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	85,725,156	0	26	3,833,212	81,891,918	0	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 .....0  
(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....  
(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

6.1

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)**

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b)	5,729	5,729	0	0	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	353,373	353,373	0	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	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	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	359,102	359,102	0	0	0	0	0	0	0
10. Death benefits	103,517	103,517	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	2,128	2,128	0	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	294	294	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	8,168	8,168	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	178	178	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(79,829)	(79,829)	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	34,456	34,456	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23. General insurance expenses	335	335	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	83	83	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	37	37	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	34,911	34,911	0	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	324,191	324,191	0	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	324,191	324,191	0	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	83,565	83,565	0	0	0	0	0	0	0
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)	240,626	240,626	0	0	0	0	0	0	0
34. Policies/certificates in force end of year	6,478	6,478	0	0	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 .....0, Line 10 .....0, Line 16 .....0, Line 23 .....0, Line 24 .....0

(b) Include premium amounts for preneed plans included in Line 1 .....0

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)



**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for individual annuity contracts .....	2,901,291,583	836,713,627	2,064,577,956	0	0	0	0
2. Considerations for supplementary contracts with life contingencies .....	464,836	XXX	XXX	XXX	XXX	464,836	XXX
3. Net investment income .....	1,033,658,234	149,503,362	883,978,004	0	0	176,868	0
4. Amortization of Interest Maintenance Reserve (IMR) .....	3,505,920	746,368	2,759,552	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded .....	1,307,097	0	1,307,097	0	0	0	0
7. Reserve adjustments on reinsurance ceded .....	0	0	0	0	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	0	0	0	0
8.2 Charges and fees for deposit-type contracts .....	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income .....	(1,823,812)	(116)	(1,823,696)	0	0	0	0
9. Totals (Lines 1 to 8.3) .....	3,938,403,858	986,963,241	2,950,798,913	0	0	641,704	0
10. Death benefits .....	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments) .....	0	0	0	0	0	0	0
12. Annuity benefits .....	116,062,341	19,085,484	96,976,857	0	0	0	0
13. Disability benefits and benefits under accident and health contracts .....	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits .....	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts .....	1,460,102,868	70,072,670	1,390,030,198	0	0	0	0
16. Group conversions .....	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds .....	11,126,375	3,684,889	7,485,746	0	0	(44,260)	0
18. Payments on supplementary contracts with life contingencies .....	388,476	0	0	0	0	388,476	0
19. Increase in aggregate reserves for life and accident and health contracts .....	1,587,914,494	790,540,878	796,710,672	0	0	728,905	(65,961)
20. Totals (Lines 10 to 19) .....	3,175,594,554	883,383,921	2,291,203,473	0	0	1,073,121	(65,961)
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....	168,571,586	20,465,806	148,105,780	0	0	0	0
22. Commissions and expense allowances on reinsurance assumed .....	0	0	0	0	0	0	0
23. General insurance expenses .....	169,557,944	48,898,847	120,659,097	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	42,183,484	12,165,303	30,018,181	0	0	0	0
25. Increase in loading on deferred and uncollected premiums .....	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions .....	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27) .....	3,555,907,568	964,913,877	2,589,986,531	0	0	1,073,121	(65,961)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	382,496,290	22,049,364	360,812,382	0	0	(431,417)	65,961
30. Dividends to policyholders and refunds to members .....	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	382,496,290	22,049,364	360,812,382	0	0	(431,417)	65,961
32. Federal income taxes incurred (excluding tax on capital gains) .....	98,593,079	5,683,518	93,003,863	0	0	(111,304)	17,002
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) .....	283,903,211	16,365,846	267,808,519	0	0	(320,113)	48,959
34. Policies/certificates in force end of year .....	486,056	19,970	466,086	0	0	0	0
<b>DETAILS OF WRITE-INS</b>							
08.301. Miscellaneous income .....	8,339,894	(116)	8,340,010	0	0	0	0
08.302. MODCO interest .....	(10,163,706)	0	(10,163,706)	0	0	0	0
08.303. ....	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) .....	(1,823,812)	(116)	(1,823,696)	0	0	0	0
2701. ....	0	0	0	0	0	0	0
2702. ....	0	0	0	0	0	0	0
2703. ....	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page .....	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for group annuity contracts	132,093,326	128,126,988	3,966,338	0	0	0	
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	XXX	
3. Net investment income	79,119,147	64,041,621	15,077,526	0	0	0	
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	
7. Reserve adjustments on reinsurance ceded	0	0	0	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	0	0	0	
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	
8.3 Aggregate write-ins for miscellaneous income	(4,808)	(54)	(4,754)	0	0	0	
9. Totals (Lines 1 to 8.3)	211,207,665	192,168,555	19,039,110	0	0	0	
10. Death benefits	0	0	0	0	0	0	
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	
12. Annuity benefits	8,306,194	6,813,992	1,492,202	0	0	0	
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	
15. Surrender benefits and withdrawals for life contracts	139,796,974	106,671,871	33,125,103	0	0	0	
16. Group conversions	0	0	0	0	0	0	
17. Interest and adjustments on contract or deposit-type contract funds	68,398,729	68,392,269	6,460	0	0	0	
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	
19. Increase in aggregate reserves for life and accident and health contracts	(45,174,725)	(20,895,210)	(24,279,515)	0	0	0	
20. Totals (Lines 10 to 19)	171,327,172	160,982,922	10,344,250	0	0	0	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,732,862	3,315,249	417,613	0	0	0	
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	
23. General insurance expenses	7,719,740	7,487,941	231,799	0	0	0	
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,920,556	1,862,888	57,668	0	0	0	
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	
27. Aggregate write-ins for deductions	0	0	0	0	0	0	
28. Totals (Lines 20 to 27)	184,700,330	173,649,000	11,051,330	0	0	0	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	26,507,335	18,519,555	7,987,780	0	0	0	
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	26,507,335	18,519,555	7,987,780	0	0	0	
32. Federal income taxes incurred (excluding tax on capital gains)	6,832,620	4,773,663	2,058,957	0	0	0	
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)	19,674,715	13,745,892	5,928,823	0	0	0	
34. Policies/certificates in force end of year	33,449	25,580	7,869	0	0	0	
<b>DETAILS OF WRITE-INS</b>							
08.301. Miscellaneous	(4,808)	(54)	(4,754)	0	0	0	
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(4,808)	(54)	(4,754)	0	0	0	
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)**

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
1. Premiums for accident and health contracts	33,298	0	0	0	0	0	0	0	0	0	33,298	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	33,298	0	0	0	0	0	0	0	0	0	33,298	0	0
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	10,054	0	0	0	0	0	0	0	0	0	10,054	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(42,315)	0	0	0	0	0	0	0	0	0	(42,315)	0	0
20. Totals (Lines 10 to 19)	(32,261)	0	0	0	0	0	0	0	0	0	(32,261)	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23. General insurance expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	(32,261)	0	0	0	0	0	0	0	0	0	(32,261)	0	0
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	65,559	0	0	0	0	0	0	0	0	0	65,559	0	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	65,559	0	0	0	0	0	0	0	0	0	65,559	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	16,899	0	0	0	0	0	0	0	0	0	16,899	0	0
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)	48,660	0	0	0	0	0	0	0	0	0	48,660	0	0
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life <sup>(b)</sup> (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	5,209,070,592	0	124,713,277	116,442,519	4,585,695,236	253,016,377	129,203,183	0	0	0	0	0
2. Tabular net premiums or considerations	1,487,507,431	0	20,492,369	106,978,663	1,309,708,774	24,246,111	26,081,514	0	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest	173,393,678	0	2,042,830	3,903,917	152,698,117	10,148,470	4,600,344	0	0	0	0	0
5. Tabular less actual reserve released	(3,595,578)	0	(3,595,011)	0	(567)	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(56,076,426)	XXX	0	0	(56,076,426)	0	0	0	0	XXX	0	0
7. Other increases (net)	256,102,325	0	(19,976,955)	(2,048,791)	258,128,071	11,903,636	8,096,364	0	0	0	0	0
8. Totals (Lines 1 to 7)	7,066,402,022	0	123,676,510	225,276,308	6,250,153,205	299,314,594	167,981,405	0	0	0	0	0
9. Tabular cost	540,885,778	0	4,916,549	103,747,626	391,564,404	23,122,954	17,534,245	0	0	0	0	0
10. Reserves released by death	19,519,893	0	336,459	2,171,775	11,175,599	4,194,863	1,641,197	0	0	0	0	0
11. Reserves released by other terminations (net)	243,088,073	0	4,017,632	20,070,533	205,950,862	9,847,835	3,201,211	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	1,954,681	0	1,954,681	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	805,448,425	0	11,225,321	125,989,934	608,690,865	37,165,652	22,376,653	0	0	0	0	0
15. Reserve December 31 of current year	6,260,953,597	0	112,451,189	99,286,374	5,641,462,340	262,148,942	145,604,752	0	0	0	0	0
<b>Cash Surrender Value and Policy Loans</b>												
16. CSV Ending balance December 31, current year	5,389,016,805	0	52,258,246	0	5,032,715,437	216,229,641	87,813,481	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	5,389,016,805	0	52,258,246	0	5,032,715,437	216,229,641	87,813,481	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.  
(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)**  
**(N/A Fraternal)**

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life <sup>(b)</sup>	Other Group Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year .....	7,219,998	7,219,998	0	0	0	0	0	0	0
2. Tabular net premiums or considerations .....	6,045	6,045	0	0	0	0	0	0	0
3. Present value of disability claims incurred .....	0	0	0	0	0	0	0	0	0
4. Tabular interest .....	359,370	359,370	0	0	0	0	0	0	0
5. Tabular less actual reserve released .....	(64)	(64)	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis .....	0	0	0	0	0	0	0	0	0
7. Other increases (net) .....	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7) .....	7,585,349	7,585,349	0	0	0	0	0	0	0
9. Tabular cost .....	151,599	151,599	0	0	0	0	0	0	0
10. Reserves released by death .....	115,225	115,225	0	0	0	0	0	0	0
11. Reserves released by other terminations (net) .....	178,062	178,062	0	0	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies .....	294	294	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts .....	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13) .....	445,180	445,180	0	0	0	0	0	0	0
15. Reserve December 31 of current year .....	7,140,169	7,140,169	0	0	0	0	0	0	0
<b>Cash Surrender Value and Policy Loans</b>									
16. CSV Ending balance December 31, current year .....	6,728,647	6,728,647	0	0	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV .....	6,728,647	6,728,647	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuitalizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year .....	14,962,701,535	826,883,052	14,100,750,366	0	0	31,428,399	3,639,718
2. Tabular net premiums or considerations .....	2,960,434,972	921,758,259	2,036,342,392	0	0	2,137,849	196,472
3. Present value of disability claims incurred .....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
4. Tabular interest .....	231,633,861	27,912,524	202,301,831	0	0	1,276,362	143,144
5. Tabular less actual reserve released .....	162,996,534	40,370,366	123,726,759	0	0	(959,380)	(141,211)
6. Increase in reserve on account of change in valuation basis .....	0	0	0	0	0	0	0
7. Other increases (net) .....	(40,239,547)	(35,172,367)	(5,067,180)	0	0	0	0
8. Totals (Lines 1 to 7) .....	18,277,527,355	1,781,751,834	16,458,054,168	0	0	33,883,230	3,838,123
9. Tabular cost .....	0	0	0	0	0	0	0
10. Reserves released by death .....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
11. Reserves released by other terminations (net) .....	0	0	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies .....	1,726,911,326	164,327,904	1,560,593,130	0	0	1,725,926	264,366
13. Net transfers to or (from) Separate Accounts .....	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13) .....	1,726,911,326	164,327,904	1,560,593,130	0	0	1,725,926	264,366
15. Reserve December 31 of current year .....	16,550,616,029	1,617,423,930	14,897,461,038	0	0	32,157,304	3,573,757
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV Ending balance December 31, current year .....	15,323,568,131	1,499,058,075	13,824,510,056	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV .....	15,323,568,131	1,499,058,075	13,824,510,056	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)**  
**(N/A Fraternal)**

	1 Total	Deferred			6 Life Contingent Payout (Immediate and Annuizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees		
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)						
1. Reserve December 31 of prior year .....	1,324,295,838	1,046,170,662	278,125,176	0	0	0
2. Tabular net premiums or considerations .....	122,037,824	118,243,883	3,793,941	0	0	0
3. Present value of disability claims incurred .....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
4. Tabular interest .....	34,239,115	30,057,820	4,181,295	0	0	0
5. Tabular less actual reserve released .....	(63,649,681)	(64,881,293)	1,231,612	0	0	0
6. Increase in reserve on account of change in valuation basis .....	0	0	0	0	0	0
7. Other increases (net) .....	(1,030,206)	(1,030,206)	0	0	0	0
8. Totals (Lines 1 to 7) .....	1,415,892,890	1,128,560,866	287,332,024	0	0	0
9. Tabular cost .....	0	0	0	0	0	0
10. Reserves released by death .....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
11. Reserves released by other terminations (net) .....	0	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies .....	136,771,777	103,285,414	33,486,363	0	0	0
13. Net transfers to or (from) Separate Accounts .....	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13) .....	136,771,777	103,285,414	33,486,363	0	0	0
15. Reserve December 31 of current year .....	1,279,121,113	1,025,275,452	253,845,661	0	0	0
<b>Cash Surrender Value and Policy Loans</b>						
16. CSV Ending balance December 31, current year .....	1,276,362,734	1,030,618,678	245,744,056	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV .....	1,276,362,734	1,030,618,678	245,744,056	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 5,622,824	6,281,417
1.1 Bonds exempt from U.S. tax	(a) 0	0
1.2 Other bonds (unaffiliated)	(a) 981,402,824	1,019,220,011
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 706,233	700,276
2.11 Preferred stocks of affiliates	(b) 0	0
2.2 Common stocks (unaffiliated)	5,372,759	5,372,759
2.21 Common stocks of affiliates	90,530,044	90,530,044
3. Mortgage loans	(c) 171,238,319	171,334,491
4. Real estate	(d) 1,236,605	1,236,605
5. Contract loans	26,536,332	31,375,061
6. Cash, cash equivalents and short-term investments	(e) 8,376,319	8,946,002
7. Derivative instruments	(f) 376,488,097	375,949,098
8. Other invested assets	98,718,891	98,685,586
9. Aggregate write-ins for investment income	0	0
10. Total gross investment income	1,766,229,247	1,809,631,350
11. Investment expenses		(g) 28,531,784
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 469,080
13. Interest expense		(h) 3,838,592
14. Depreciation on real estate and other invested assets		(i) 15,305,222
15. Aggregate write-ins for deductions from investment income		0
16. Total deductions (Lines 11 through 15)		48,144,678
17. Net investment income (Line 10 minus Line 16)		1,761,486,672
<b>DETAILS OF WRITE-INS</b>		
0901.		
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		0
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

- (a) Includes \$ 35,016,013 accrual of discount less \$ 43,470,048 amortization of premium and less \$ 27,618,815 paid for accrued interest on purchases.
- (b) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
- (c) Includes \$ 16,979 accrual of discount less \$ 106,582 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
- (e) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
- (g) Includes \$ 28,531,784 investment expenses and \$ 469,080 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 3,838,592 interest on surplus notes and \$ 0 interest on capital notes.
- (i) Includes \$ 76,643 depreciation on real estate and \$ 0 depreciation on other invested assets.

**EXHIBIT OF CAPITAL GAINS (LOSSES)**

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	4,751,498	0	4,751,498	0	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	9,193,409	(24,480,403)	(15,286,994)	(466,265)	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	0	0	0	(155,750)	0
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	0	0	0	(119,295)	0
2.21 Common stocks of affiliates	0	0	0	0	0
3. Mortgage loans	12,703	0	12,703	0	0
4. Real estate	0	0	0	0	0
5. Contract loans	0	0	0	0	0
6. Cash, cash equivalents and short-term investments	0	0	0	0	0
7. Derivative instruments	8,360,845	0	8,360,845	0	0
8. Other invested assets	(2,364,997)	(7,959,471)	(10,324,468)	(26,190,735)	68,057
9. Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10. Total capital gains (losses)	19,953,458	(32,439,874)	(12,486,416)	(26,932,045)	68,057
<b>DETAILS OF WRITE-INS</b>					
0901.					
0902.					
0903.					
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
<b>FIRST YEAR (other than single)</b>								
1. Uncollected .....	1,189,777	1,189,777	0	0	0	0	0	0
2. Deferred and accrued .....	23,696,142	23,696,142	0	0	0	0	0	0
3. Deferred, accrued and uncollected:								
3.1 Direct .....	24,885,919	24,885,919	0	0	0	0	0	0
3.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded .....	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2) .....	24,885,919	24,885,919	0	0	0	0	0	0
4. Advance .....	77,777	77,777	0	0	0	0	0	0
5. Line 3.4 - Line 4 .....	24,808,142	24,808,142	0	0	0	0	0	0
6. Collected during year:								
6.1 Direct .....	758,888,772	585,786,765	0	162,682,329	10,419,521	157	0	0
6.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded .....	49,358,210	49,358,210	0	0	0	0	0	0
6.4 Net .....	709,530,562	536,428,555	0	162,682,329	10,419,521	157	0	0
7. Line 5 + Line 6.4 .....	734,338,704	561,236,697	0	162,682,329	10,419,521	157	0	0
8. Prior year (uncollected + deferred and accrued - advance) .....	21,424,162	21,424,162	0	0	0	0	0	0
9. First year premiums and considerations:								
9.1 Direct .....	762,272,752	589,170,745	0	162,682,329	10,419,521	157	0	0
9.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded .....	49,358,210	49,358,210	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8) .....	712,914,542	539,812,535	0	162,682,329	10,419,521	157	0	0
<b>SINGLE</b>								
10. Single premiums and considerations:								
10.1 Direct .....	2,377,156,188	75,184,933	0	2,228,281,442	73,689,813	0	0	0
10.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded .....	312,609	312,609	0	0	0	0	0	0
10.4 Net .....	2,376,843,579	74,872,324	0	2,228,281,442	73,689,813	0	0	0
<b>RENEWAL</b>								
11. Uncollected .....	5,218,730	5,218,047	96	0	0	587	0	0
12. Deferred and accrued .....	62,676,632	62,673,181	3,451	0	0	0	0	0
13. Deferred, accrued and uncollected:								
13.1 Direct .....	87,706,613	87,702,479	3,547	0	0	587	0	0
13.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded .....	19,811,252	19,811,252	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12) .....	67,895,361	67,891,227	3,547	0	0	587	0	0
14. Advance .....	182,933	182,286	118	0	0	529	0	0
15. Line 13.4 - Line 14 .....	67,712,428	67,708,941	3,429	0	0	58	0	0
16. Collected during year:								
16.1 Direct .....	2,416,973,366	1,858,620,548	6,296	510,327,812	47,983,992	34,718	0	0
16.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded .....	223,601,719	223,601,719	0	0	0	0	0	0
16.4 Net .....	2,193,371,647	1,635,018,829	6,296	510,327,812	47,983,992	34,718	0	0
17. Line 15 + Line 16.4 .....	2,261,084,075	1,702,727,770	9,725	510,327,812	47,983,992	34,776	0	0
18. Prior year (uncollected + deferred and accrued - advance) .....	53,162,316	53,156,685	3,996	0	0	1,635	0	0
19. Renewal premiums and considerations:								
19.1 Direct .....	2,430,038,040	1,871,687,366	5,729	510,327,812	47,983,992	33,141	0	0
19.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded .....	222,116,282	222,116,282	0	0	0	0	0	0
19.4 Net (Line 17 - Line 18) .....	2,207,921,758	1,649,571,084	5,729	510,327,812	47,983,992	33,141	0	0
<b>TOTAL</b>								
20. Total premiums and annuity considerations:								
20.1 Direct .....	5,569,466,980	2,536,043,044	5,729	2,901,291,583	132,093,326	33,298	0	0
20.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded .....	271,787,101	271,787,101	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4) .....	5,297,679,879	2,264,255,943	5,729	2,901,291,583	132,093,326	33,298	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)**

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
<b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)</b>								
21. To pay renewal premiums .....	30,821	30,821	0	0	0	0	0	0
22. All other .....	200,152	200,152	0	0	0	0	0	0
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>								
23. First year (other than single):								
23.1 Reinsurance ceded .....	41,969,899	40,662,802	0	1,307,097	0	0	0	0
23.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed .....	41,969,899	40,662,802	0	1,307,097	0	0	0	0
24. Single:								
24.1 Reinsurance ceded .....	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed .....	0	0	0	0	0	0	0	0
25. Renewal:								
25.1 Reinsurance ceded .....	45,443,983	45,443,983	0	0	0	0	0	0
25.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed .....	45,443,983	45,443,983	0	0	0	0	0	0
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6) .....	87,413,882	86,106,785	0	1,307,097	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22) .....	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed .....	87,413,882	86,106,785	0	1,307,097	0	0	0	0
<b>COMMISSIONS INCURRED (direct business only)</b>								
27. First year (other than single) .....	701,931,134	652,397,965	0	48,622,496	910,673	0	0	0
28. Single .....	86,353,780	0	0	86,353,780	0	0	0	0
29. Renewal .....	144,775,214	108,357,715	0	33,595,310	2,822,189	0	0	0
30. Deposit-type contract funds .....	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	933,060,128	760,755,680	0	168,571,586	3,732,862	0	0	0

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
EXHIBIT 2 - GENERAL EXPENSES**

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent	11,264,621	0	0	0	0	0	11,264,621
2. Salaries and wages	150,166,780	0	0	0	0	0	150,166,780
3.11 Contributions for benefit plans for employees	27,320,306	0	0	0	0	0	27,320,306
3.12 Contributions for benefit plans for agents	2,888,025	0	0	0	0	0	2,888,025
3.21 Payments to employees under non-funded benefit plans	1,410,506	0	0	0	0	0	1,410,506
3.22 Payments to agents under non-funded benefit plans	7,157,378	0	0	0	0	0	7,157,378
3.31 Other employee welfare	494,351	0	0	0	0	0	494,351
3.32 Other agent welfare	(115,941)	0	0	0	0	0	(115,941)
4.1 Legal fees and expenses	(5,516,856)	0	0	0	0	0	(5,516,856)
4.2 Medical examination fees	14,049,833	0	0	0	0	0	14,049,833
4.3 Inspection report fees	0	0	0	0	0	0	0
4.4 Fees of public accountants and consulting actuaries	1,652,944	0	0	0	0	0	1,652,944
4.5 Expense of investigation and settlement of policy claims	603,722	0	0	0	0	0	603,722
5.1 Traveling expenses	4,621,664	0	0	0	0	0	4,621,664
5.2 Advertising	2,160,605	0	0	0	0	0	2,160,605
5.3 Postage, express, telegraph and telephone	4,671,964	0	0	0	0	0	4,671,964
5.4 Printing and stationery	4,083,984	0	0	0	0	0	4,083,984
5.5 Cost or depreciation of furniture and equipment	1,260,944	0	0	0	0	0	1,260,944
5.6 Rental of equipment	3,089,382	0	0	0	0	0	3,089,382
5.7 Cost or depreciation of EDP equipment and software	47,040,164	0	0	0	0	0	47,040,164
6.1 Books and periodicals	51,794	0	0	0	0	0	51,794
6.2 Bureau and association fees	1,651,164	0	0	0	0	0	1,651,164
6.3 Insurance, except on real estate	1,059,661	0	0	0	0	0	1,059,661
6.4 Miscellaneous losses	0	0	0	0	0	0	0
6.5 Collection and bank service charges	932,364	0	0	0	0	0	932,364
6.6 Sundry general expenses	(5,242,308)	0	0	0	0	0	(5,242,308)
6.7 Group service and administration fees	0	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1 Agency expense allowance	20,483,541	0	0	0	0	0	20,483,541
7.2 Agents' balances charged off (less \$ 0 recovered)	(33,178)	0	0	0	0	0	(33,178)
7.3 Agency conferences other than local meetings	8,082,513	0	0	0	0	0	8,082,513
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses	(8,224,013)	0	0	0	0	0	(8,224,013)
9.2 Investment expenses not included elsewhere	0	0	0	0	28,531,784	0	28,531,784
9.3 Aggregate write-ins for expenses	12,538,747	0	0	0	0	0	12,538,747
10. General expenses incurred	309,604,661	0	0	0	28,531,784	(b)	(a) 338,136,445
11. General expenses unpaid Dec. 31, prior year	10,605,437	0	0	0	0	0	10,605,437
12. General expenses unpaid Dec. 31, current year	12,165,602	0	0	0	0	0	12,165,602
13. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14)	308,044,496	0	0	0	28,531,784	0	336,576,280
<b>DETAILS OF WRITE-INS</b>							
09.301. Other Expenses	12,538,747	0	0	0	0	0	12,538,747
09.302. ....							
09.303. ....							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	12,538,747	0	0	0	0	0	12,538,747

(a) Includes management fees of \$ 22,627,341 to affiliates and \$ 3,582,472 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$ 0 ; 2. Institutional \$ 0 ; 3. Recreational and Health \$ 0 ; 4. Educational \$ 0  
5. Religious \$ 0 ; 6. Membership \$ 0 ; 7. Other \$ 0 ; 8. Total \$ 0

**EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)**

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes	100,208	0	0	469,080	0	569,288
2. State insurance department licenses and fees	3,978,077	0	0	0	0	3,978,077
3. State taxes on premiums	50,202,848	0	0	0	0	50,202,848
4. Other state taxes, including \$ 0 for employee benefits	10,484,802	0	0	0	0	10,484,802
5. U.S. Social Security taxes	10,197,865	0	0	0	0	10,197,865
6. All other taxes	2,061,214	0	0	0	0	2,061,214
7. Taxes, licenses and fees incurred	77,025,014	0	0	469,080	0	77,494,094
8. Taxes, licenses and fees unpaid Dec. 31, prior year	6,069,777	0	0	0	0	6,069,777
9. Taxes, licenses and fees unpaid Dec. 31, current year	11,688,246	0	0	0	0	11,688,246
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	71,406,545	0	0	469,080	0	71,875,625

**EXHIBIT 4 - DIVIDENDS OR REFUNDS**

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	30,821
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	200,152	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	230,973	0
6. Paid in cash	29,047	0
7. Left on deposit	6,768	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	266,788	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	459,524	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	459,524	0
16. Total from prior year	280,116	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	446,196	0
<b>DETAILS OF WRITE-INS</b>		
0801. ....		
0802. ....		
0803. ....		
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total <sup>(a)</sup>	Industrial	Ordinary	Credit (Group and Individual)	Group
0100001. 80 CSO 4 1/2% - 6% NL	58,561,489	0	51,708,834	0	6,852,655
0100002. 80 CSO 4% - 6% CRVM	6,178,302	0	6,178,302	0	0
0100003. 58 CSO 3% - 4 1/2% CRVM	5,831,414	0	5,831,414	0	0
0100004. 58 CSO 3% NL	0	0	0	0	0
0100005. 58 CSO 3 1/2% ALB CRVM	0	0	0	0	0
0100006. 41 CSO 3 1/2% NL	7	0	7	0	0
0100007. 1958 CSO 3 1/2 % CRVM	0	0	0	0	0
0100008. 1958 CSO 3 1/2 % ALB NL	0	0	0	0	0
0100009. Universal Life CRVM 80 CSO 4.0% 87 -	230,834,138	0	230,834,138	0	0
0100010. Universal Life CRVM 2001 CSO 2.0% 05 -	689,965,282	0	689,965,282	0	0
0100011. Universal Life CRVM 2001 CSO 4.0% 06 -	52,523,673	0	52,523,673	0	0
0100012. Universal Life CRVM 2001 CSO 3.0% 09 -	34,583,727	0	34,583,727	0	0
0100013. Universal Life CRVM 2001 CSO 2.5% 07-	2,893,787,330	0	2,893,787,330	0	0
0100014. Universal Life CRVM 2001 CSO 3.5% 13-	1,820,907,627	0	1,820,907,627	0	0
0100015. Universal Life CRVM 2017 CSO 3.5% 17-	134,749,322	0	134,749,322	0	0
0100016. Universal Life VM-20 NPR 2017 CSO 3.5% 20 -	534,704,203	0	534,704,203	0	0
0100017. Universal Life VM-20 NPR 2017 CSO 3.0% 21 -	1,417,011,709	0	1,417,011,709	0	0
0100018. Universal Life VM-20 DET/STO	0	0	0	0	0
0100019. Universal Life California Method 97 -	5,252,043	0	5,252,043	0	0
0100020. Substandard Extra	631,450	0	631,450	0	0
0100021. CRVM 80 CSO 4.5% from 1-1-99	21,663	0	21,663	0	0
0100022. 1999 XXX 80 CSO 4.5% from 1-1-2000	2,284,283	0	2,284,283	0	0
0100023. 1999 XXX 80 CSO 4% from 1-1-2006	428,786	0	428,786	0	0
0100024. 1999 XXX 2001CSO 4% from 1-1-2006	22,849,044	0	22,849,044	0	0
0100025. NLP 2001 CSO 4% from 1-1-2012	42,239	0	42,239	0	0
0100026. CRVM 2001 CSO 4% from 1-1-2012	145,405	0	145,405	0	0
0100027. 1999 XXX 2001CSO 4% from 1-1-2012	394,332	0	394,332	0	0
0100028. Substandard	6,296,961	0	6,296,961	0	0
0100029. NLP 2001 CSO 3.5% from 1-1-2013	371,054	0	371,054	0	0
0100030. CRVM 2001 CSO 3.5% from 1-1-2013	8,554,995	0	8,554,995	0	0
0100031. 1999 XXX 2001CSO 3.5% from 1-1-2013	115,771,357	0	115,771,357	0	0
0100032. NLP 2001 CSO 3.5% from 1-1-13	2,852,783	0	2,852,783	0	0
0100033. Revised XXX 2017CSO S/N SEL 3.5% from 1-1-2017	104,413,317	0	104,413,317	0	0
0100034. NLP 2017 CSO COMP 3.5% from 1-1-2019	800,026	0	800,026	0	0
0100035. CRVM 2017 CSO COMP 3.5% from 1-1-2019	4,700,012	0	4,700,012	0	0
0100036. NPR 2017 CSO VM-20 4.5% from 1-1-2020	31,126,578	0	31,126,578	0	0
0100037. NLP 2017 CSO VM-20 3.5% from 1-1-2020	7,765,551	0	7,765,551	0	0
0100038. CRVM 2017 CSO VM-20 3.5% from 1-1-2020	9,386,857	0	9,386,857	0	0
0100039. NPR 2017 CSO VM-20 3.75% from 1-1-2021	44,505,323	0	44,505,323	0	0
0100040. NLP 2017 CSO VM-20 3% from 1-1-2021	20,957,410	0	20,957,410	0	0
0100041. CRVM 2017 CSO VM-20 3% from 1-1-2021	12,974,643	0	12,974,643	0	0
0100042. Traditional Life VM-20 DET/STO	0	0	0	0	0
0199997. Totals (Gross)	8,282,164,335	0	8,275,311,680	0	6,852,655
0199998. Reinsurance ceded	2,103,487,794	0	2,103,487,794	0	0
0199999. Life Insurance: Totals (Net)	6,178,676,541	0	6,171,823,886	0	6,852,655
0200001. 83 IAM, a-2000 7.00%	141,444	XXX	141,444	XXX	0
0200002. 83 IAM, a-2000 6.75%	225,014	XXX	225,014	XXX	0
0200003. 83 IAM, a-2000 6.50%	307,907	XXX	307,907	XXX	0
0200004. 83 IAM, a-2000 6.00%	1,777,482	XXX	1,777,482	XXX	0
0200005. 83 IAM, a-2000 5.50%	1,885,011	XXX	1,885,011	XXX	0
0200006. 83 IAM, a-2000 5.25%	1,909,958	XXX	1,909,958	XXX	0
0200007. 83 IAM, a-2000 5.00%	923,883	XXX	923,883	XXX	0
0200008. 83 IAM, a-2000 4.50%	1,036,187	XXX	1,036,187	XXX	0
0200009. 83 IAM, a-2000 4.25%	1,360,922	XXX	1,360,922	XXX	0
0200010. 83 IAM, a-2000 4.00%	813,959	XXX	813,959	XXX	0
0200011. 83 IAM 8.75%	51,296	XXX	51,296	XXX	0
0200012. 83 IAM 8.25%	37,589	XXX	37,589	XXX	0
0200013. 83 IAM 7.75%	39,618	XXX	39,618	XXX	0
0200014. 83 IAM 7.25%	174,407	XXX	174,407	XXX	0
0200015. 83 IAM 6.25%	53,782	XXX	53,782	XXX	0
0200016. 2012 IAR 5.00%	1,406,069	XXX	1,406,069	XXX	0
0200017. 2012 IAR 4.75%	1,601,415	XXX	1,601,415	XXX	0
0200018. 2012 IAR 4.50%	19,418	XXX	19,418	XXX	0
0200019. 2012 IAR 4.25%	1,769,700	XXX	1,769,700	XXX	0
0200020. 2012 IAR 4.00%	6,114,409	XXX	6,114,409	XXX	0
0200021. 2012 IAR 3.75%	2,664,560	XXX	2,664,560	XXX	0
0200022. 2012 IAR 3.50%	1,059,364	XXX	1,059,364	XXX	0
0200023. 2012 IAR 3.25%	581,241	XXX	581,241	XXX	0
0200024. 2012 IAR 3.00%	1,068,723	XXX	1,068,723	XXX	0
0200025. 2012 IAR 2.75%	1,075,497	XXX	1,075,497	XXX	0
0200026. 2012 IAR 2.50%	2,004,356	XXX	2,004,356	XXX	0
0200027. 2012 IAR 2.25%	836,736	XXX	836,736	XXX	0
0200028. 2012 IAR 2.00%	705,320	XXX	705,320	XXX	0
0200029. 2012 IAR 1.75%	381,541	XXX	381,541	XXX	0
0200030. 2012 IAR 1.50%	130,495	XXX	130,495	XXX	0
0200031. BPSM 3.00%	940,026,927	XXX	940,026,927	XXX	0
0200032. BPSM 3.25%	2,019,023,114	XXX	2,019,023,114	XXX	0
0200033. BPSM 3.50%	2,209,444,834	XXX	2,209,444,834	XXX	0
0200034. BPSM 3.75%	3,830,216,428	XXX	3,830,216,428	XXX	0
0200035. BPSM 4.00%	660,320,660	XXX	660,320,660	XXX	0
0200036. BPSM 4.25%	1,369,172,237	XXX	1,369,140,951	XXX	31,286
0200037. BPSM 4.50%	2,380,696,673	XXX	2,291,074,401	XXX	89,622,272
0200038. BPSM 4.75%	641,644,219	XXX	594,140,531	XXX	47,503,688
0200039. BPSM 5.00%	900,079,960	XXX	843,389,330	XXX	56,690,630
0200040. BPSM 5.25%	150,518,363	XXX	112,978,108	XXX	37,540,255
0200041. BPSM 5.50%	49,920,467	XXX	27,462,937	XXX	22,457,530
0200042. BPSM 5.75%	242,814	XXX	242,814	XXX	0
0200043. CARVM 3.00%	2,332,469	XXX	0	XXX	2,332,469
0200044. CARVM 3.25%	209,853,090	XXX	136,093,042	XXX	73,760,048
0200045. CARVM 3.50%	170,689,494	XXX	6,186,730	XXX	164,502,764
0200046. CARVM 3.75%	92,689,627	XXX	15,878,832	XXX	76,810,795

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total <sup>(a)</sup>	Industrial	Ordinary	Credit (Group and Individual)	Group
0200047. CARVM 4.00%	4,421,860	XXX	125,138	XXX	4,296,722
0200048. CARVM 4.25%	927,898,591	XXX	916,186,658	XXX	11,711,933
0200049. CARVM 4.50%	156,194,056	XXX	110,523,414	XXX	45,670,642
0200050. CARVM 4.75%	175,724,611	XXX	41,679,227	XXX	134,045,384
0200051. CARVM 5.00%	104,700,151	XXX	77,386,112	XXX	27,314,039
0200052. CARVM 5.25%	256,153,493	XXX	29,867,074	XXX	226,286,419
0200053. CARVM 5.50%	121,668,118	XXX	61,441,170	XXX	60,226,948
0200054. CARVM 5.75%	48,012,734	XXX	15,044,187	XXX	32,968,547
0200055. CARVM 6.00%	50,826,204	XXX	9,812,190	XXX	41,014,014
0200056. CARVM 6.25%	119,656,462	XXX	24,981,378	XXX	94,675,084
0200057. CARVM 6.50%	60,623,732	XXX	39,668,471	XXX	20,955,261
0200058. CARVM 6.75%	42,021,007	XXX	42,021,007	XXX	0
0200059. CARVM 7.00%	23,489,537	XXX	22,340,266	XXX	1,149,271
0200060. CARVM 7.25%	5,039,050	XXX	1,577,573	XXX	3,461,477
0200061. CARVM 8.00%	194,116	XXX	194,116	XXX	0
0200062. CARVM 8.25%	439,734	XXX	439,734	XXX	0
0200063. CARVM 8.50%	5,071,247	XXX	977,612	XXX	4,093,635
0299997. Totals (Gross)	17,761,163,382	XXX	16,482,042,269	XXX	1,279,121,113
0299998. Reinsurance ceded	0	XXX	0	XXX	0
0299999. Annuities: Totals (Net)	17,761,163,382	XXX	16,482,042,269	XXX	1,279,121,113
0300001. 83 IAM, a-2000 4.00%	98,056	0	98,056	0	0
0300002. 83 IAM, a-2000 4.25%	24,593	0	24,593	0	0
0300003. 83 IAM, a-2000 4.50%	757,150	0	757,150	0	0
0300004. 83 IAM, a-2000 5.25%	7,693	0	7,693	0	0
0300005. 83 IAM, a-2000 6.00%	99,476	0	99,476	0	0
0300006. 83 IAM, a-2000 6.50%	557,491	0	557,491	0	0
0300007. 2012 IAR 1.75%	146,030	0	146,030	0	0
0300008. 2012 IAR 2.25%	487,728	0	487,728	0	0
0300009. 2012 IAR 2.50%	47,360	0	47,360	0	0
0300010. 2012 IAR 2.75%	148,356	0	148,356	0	0
0300011. 2012 IAR 3.00%	92,598	0	92,598	0	0
0300012. 2012 IAR 3.25%	129,191	0	129,191	0	0
0300013. 2012 IAR 3.50%	161,393	0	161,393	0	0
0300014. 2012 IAR 3.75%	85,101	0	85,101	0	0
0300015. 2012 IAR 4.00%	480,844	0	480,844	0	0
0300016. 2012 IAR 4.25%	87,904	0	87,904	0	0
0300017. 2012 IAR 4.50%	113,856	0	113,856	0	0
0300018. 2012 IAR 5.00%	34,961	0	34,961	0	0
0300019. 83 IAM 7.25%	13,976	0	13,976	0	0
0399997. Totals (Gross)	3,573,757	0	3,573,757	0	0
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	3,573,757	0	3,573,757	0	0
0400001. 59 ADB 3.00%	1,455	0	1,455	0	0
0400002. 1926-1933 Inter-Company Double Indemnity 1941 CSO 3%	17,564	0	17,564	0	0
0400003. 1959 Accidental Death Benefit 1980 CSO 4.5%	512	0	512	0	0
0400004. 1959 Accidental Death Benefit 2001 CSO 4%	2,559	0	2,559	0	0
0400005. 1959 Accidental Death Benefit 2001 CSO 3.50%	37,816	0	37,816	0	0
0499997. Totals (Gross)	59,907	0	59,907	0	0
0499998. Reinsurance ceded	2,316	0	2,316	0	0
0499999. Accidental Death Benefits: Totals (Net)	57,590	0	57,590	0	0
0500001. 52 DIS. TABLE 3.00%	3,423	0	3,423	0	0
0500002. 52 DIS. TABLE 4.50%	0	0	0	0	0
0500003. Issues 1964 and after, 58 CSO 2.5%: Modified WP Ben 5 w/ Per 2	1,638,311	0	1,638,311	0	0
0500004. 1 year FPT 1985 NNHS 83 GAM 4.5%	15,908,401	0	15,908,401	0	0
0500005. NLP 58 CSO 2.25% from 1-1-64	35,263	0	35,263	0	0
0500006. 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%	3,145,527	0	3,145,527	0	0
0500007. 2 yr prelim term 52 DIS P2 B5 MOD 2001CSO 4%	4,926	0	4,926	0	0
0500008. DIS: NLP 52 DIS P2 B5 MOD 58CSO 2.5%	241,249	0	241,249	0	0
0500009. Trad WP 58CSO-52 DIS P2 B5 MOD 2.5%	9,148	0	9,148	0	0
0599997. Totals (Gross)	20,986,248	0	20,986,248	0	0
0599998. Reinsurance ceded	4,817,642	0	4,817,642	0	0
0599999. Disability-Active Lives: Totals (Net)	16,168,606	0	16,168,606	0	0
0600001. 52 DIS TABLE 3.00%	52,574	0	52,574	0	0
0600002. 68 GROUP DIS 3.50%	239,871	0	0	0	239,871
0600003. 70 GROUP DIS 3.50%	47,643	0	0	0	47,643
0600004. Ben 2 Per 2 Modified 2.5%	586,306	0	586,306	0	0
0600005. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%	907,110	0	907,110	0	0
0699997. Totals (Gross)	1,833,504	0	1,545,990	0	287,514
0699998. Reinsurance ceded	0	0	0	0	0
0699999. Disability-Disabled Lives: Totals (Net)	1,833,504	0	1,545,990	0	287,514
0700001. DEF. RESERVES	6,887	0	6,887	0	0
0700002. NONDEDUCTION OF D.F.P.	0	0	0	0	0
0700003. PAYOR DTH/GIR/EXTRA	11,793	0	11,793	0	0
0700004. EXCESS UL/EIUL NET PREMIUMS	1,566,287	0	1,566,287	0	0
0700005. EXCESS TERM NET PREMIUMS	50,087,656	0	50,087,656	0	0
0700006. Additional Actuarial Reserves -- Asset/Liability Analysis	85,000,000	0	85,000,000	0	0
0700007. For surrender values in excess of reserves otherwise required and carried in this schedule	493	0	493	0	0
0799997. Totals (Gross)	136,673,116	0	136,673,116	0	0
0799998. Reinsurance ceded	315,592	0	315,592	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1 Valuation Standard	2 Total <sup>(a)</sup>	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0799999. Miscellaneous Reserves: Totals (Net)	136,357,524	0	136,357,524	0	0
9999999. Totals (Net) - Page 3, Line 1	24,097,830,905	0	22,811,569,623	0	1,286,261,282

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$ .....0 ; Annuities \$ .....0 ; Supplementary Contracts with Life Contingencies \$ .....0 ; Accidental Death Benefits \$ .....0 ; Disability - Active Lives \$ .....0 ; Disability - Disabled Lives \$ .....0 ; Miscellaneous Reserves \$ .....0 .

**EXHIBIT 5 - INTERROGATORIES**

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [ X ] No [ ]
- 1.2 If not, state which kind is issued. ....
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... Yes [ X ] No [ ]
- 2.2 If not, state which kind is issued. ....
- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?..... Yes [ X ] No [ ]  
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
- 4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [ X ]  
If so, state:  
4.1 Amount of insurance? .....\$ ..... 0  
4.2 Amount of reserve? .....\$ ..... 0  
4.3 Basis of reserve: .....  
4.4 Basis of regular assessments: .....  
4.5 Basis of special assessments: .....  
4.6 Assessments collected during the year .....\$ ..... 0
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts. ....
- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [ X ]  
6.1 If so, state the amount of reserve on such contracts on the basis actually held:.....\$ ..... 0  
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: .....\$ ..... 0  
Attach statement of methods employed in their valuation.
- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]  
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements .....\$ ..... 0  
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount: .....  
7.3 State the amount of reserves established for this business: .....\$ ..... 0  
7.4 Identify where the reserves are reported in the blank: .....
- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]  
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: .....\$ ..... 0  
8.2 State the amount of reserves established for this business: .....\$ ..... 0  
8.3 Identify where the reserves are reported in the blank: .....
- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ X ] No [ ]  
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: .....\$ .....7,180,535,522  
9.2 State the amount of reserves established for this business: .....\$ .....719,836,800  
9.3 Identify where the reserves are reported in the blank: .....

**EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR**

1	Valuation Basis		4
Description of Valuation Class	2 Changed From	3 Changed To	Increase in Actuarial Reserve Due to Change
<b>NONE</b>			
9999999 - Total (Column 4, only)			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
<b>ACTIVE LIFE RESERVE</b>													
1. Unearned premium reserves .....	6,445	6,439	0	0	0	0	0	0	0	0	0	0	6
2. Additional contract reserves (b) .....	306,879	306,879	0	0	0	0	0	0	0	0	0	0	0
3. Additional actuarial reserves-Asset/Liability analysis .....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits .....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits .....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves .....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross) .....	313,324	313,318	0	0	0	0	0	0	0	0	0	0	6
8. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Net) .....	313,324	313,318	0	0	0	0	0	0	0	0	0	0	6
<b>CLAIM RESERVE</b>													
10. Present value of amounts not yet due on claims .....	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Additional actuarial reserves-Asset/Liability analysis .....	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits .....	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves .....	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross) .....	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Totals (Net) .....	0	0	0	0	0	0	0	0	0	0	0	0	0
17. TOTAL (Net) .....	313,324	313,318	0	0	0	0	0	0	0	0	0	0	6
18. TABULAR FUND INTEREST .....	14,787	14,787	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS													
0601. ....													
0602. ....													
0603. ....													
0698. Summary of remaining write-ins for Line 6 from overflow page .....	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above) .....	0	0	0	0	0	0	0	0	0	0	0	0	0
1301. ....													
1302. ....													
1303. ....													
1398. Summary of remaining write-ins for Line 13 from overflow page .....	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) .....	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....  
 (b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods. ....



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance .....	2,235,953,579	0	37,754,569	26,832,199	0	2,171,366,811
2. Deposits received during the year .....	101,336,248	0	7,860,574	9,361,144	0	84,114,530
3. Investment earnings credited to the account .....	1,175,276	0	1,183,178	650,507	0	(658,409)
4. Other net change in reserves .....	3,529,761	0	4,258,462	(728,701)	0	0
5. Fees and other charges assessed .....	0	0	0	0	0	0
6. Surrender charges .....	0	0	0	0	0	0
7. Net surrender or withdrawal payments .....	50,415,178	0	15,423,525	7,343,015	0	27,648,638
8. Other net transfers to or (from) Separate Accounts .....	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a) .....	2,291,579,686	0	35,633,258	28,772,134	0	2,227,174,294
10. Reinsurance balance at the beginning of the year .....	0	0	0	0	0	0
11. Net change in reinsurance assumed .....	0	0	0	0	0	0
12. Net change in reinsurance ceded .....	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12) .....	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,291,579,686	0	35,633,258	28,772,134	0	2,227,174,294

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) .....	\$ .....	0
2. Reported as Annuities Certain (captured in column 3) .....	\$ .....	0
3. Reported as Supplemental Contracts (captured in column 4) .....	\$ .....	0
4. Reported as Dividend Accumulations or Refunds (captured in column 5) .....	\$ .....	0
5. Reported as Premium or Other Deposit Funds (captured in column 6) .....	\$ .....	0
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) .	\$ .....	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 1 - Liability End of Current Year**

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1. Due and unpaid:								
1.1 Direct .....	.0	.0	.0	.0	.0	.0	.0	.0
1.2 Reinsurance assumed .....	.0	.0	.0	.0	.0	.0	.0	.0
1.3 Reinsurance ceded .....	.0	.0	.0	.0	.0	.0	.0	.0
1.4 Net .....	.0	.0	.0	.0	.0	.0	.0	.0
2. In course of settlement:								
2.1 Resisted .....								
2.11 Direct .....	2,186,074	2,186,074	.0	.0	.0	.0	.0	.0
2.12 Reinsurance assumed .....	.0	.0	.0	.0	.0	.0	.0	.0
2.13 Reinsurance ceded .....	.0	.0	.0	.0	.0	.0	.0	.0
2.14 Net .....	2,186,074	(b) 2,186,074	(b) .0	(b) .0	.0	.0	.0	.0
2.2 Other .....								
2.21 Direct .....	45,759,532	47,305,101	7,236	(1,547,571)	(5,234)	.0	.0	.0
2.22 Reinsurance assumed .....	.0	.0	.0	.0	.0	.0	.0	.0
2.23 Reinsurance ceded .....	7,165,995	7,165,995	.0	.0	.0	.0	.0	.0
2.24 Net .....	38,593,537	(b) 40,139,106	(b) 7,236	(b) (1,547,571)	(5,234)	(b) .0	.0	.0
3. Incurred but unreported:								
3.1 Direct .....	10,942,303	10,924,031	8,272	.0	.0	10,000	.0	.0
3.2 Reinsurance assumed .....	.0	.0	.0	.0	.0	.0	.0	.0
3.3 Reinsurance ceded .....	2,353,082	2,353,082	.0	.0	.0	.0	.0	.0
3.4 Net .....	8,589,221	(b) 8,570,949	(b) 8,272	(b) .0	.0	(b) 10,000	.0	.0
4. TOTALS .....								
4.1 Direct .....	58,887,909	60,415,206	15,508	(1,547,571)	(5,234)	10,000	.0	.0
4.2 Reinsurance assumed .....	.0	.0	.0	.0	.0	.0	.0	.0
4.3 Reinsurance ceded .....	9,519,077	9,519,077	.0	.0	.0	.0	.0	.0
4.4 Net .....	49,368,832	(a) 50,896,129	(a) 15,508	(1,547,571)	(5,234)	10,000	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ .....0 in Column 2 and \$ .....0 in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life \$ .....0 Group Life \$ .....0, and Individual Annuities \$ .....0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health \$ .....0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 2 - Incurred During the Year**

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct .....	464,274,586	336,533,730	117,643	119,301,733	8,311,426	10,054	0	0
1.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded .....	94,588,125	92,943,350	0	1,644,775	0	0	0	0
1.4 Net .....	(c) 369,686,461	243,590,380	117,643	117,656,958	8,311,426	10,054	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct .....	58,887,909	60,415,206	15,508	(1,547,571)	(5,234)	10,000	0	0
2.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded .....	9,519,077	9,519,077	0	0	0	0	0	0
2.4 Net .....	49,368,832	50,896,129	15,508	(1,547,571)	(5,234)	10,000	0	0
3. Amounts recoverable from reinsurers December 31, current year .....	1,902,340	1,902,340	0	0	0	0	0	0
4. Liability December 31, prior year:								
4.1 Direct .....	69,772,173	70,076,389	27,215	(341,431)	0	10,000	0	0
4.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded .....	13,595,843	13,595,843	0	0	0	0	0	0
4.4 Net .....	56,176,330	56,480,546	27,215	(341,431)	0	10,000	0	0
5. Amounts recoverable from reinsurers December 31, prior year .....	492,033	492,033	0	0	0	0	0	0
6. Incurred Benefits								
6.1 Direct .....	453,390,322	326,872,547	105,936	118,095,593	8,306,192	10,054	0	0
6.2 Reinsurance assumed .....	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded .....	91,921,666	90,276,891	0	1,644,775	0	0	0	0
6.4 Net .....	361,468,656	236,595,656	105,936	116,450,818	8,306,192	10,054	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ 830,002 in Line 1.1, \$ 830,002 in Line 1.4.

\$ 830,002 in Line 6.1, and \$ 830,002 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ 2,128 in Line 1.1, \$ 2,128 in Line 1.4.

\$ 2,128 in Line 6.1, and \$ 2,128 in Line 6.4.

(c) Includes \$ 74,133 premiums waived under total and permanent disability benefits.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**EXHIBIT OF NON-ADMITTED ASSETS**

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D) .....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks .....	0	0	0
2.2 Common stocks .....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens .....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company .....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale .....	0	0	0
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) .....	0	0	0
6. Contract loans .....	0	0	0
7. Derivatives (Schedule DB) .....	0	0	0
8. Other invested assets (Schedule BA) .....	0	0	0
9. Receivables for securities .....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL) .....	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	0	0	0
13. Title plants (for Title insurers only) .....	0	0	0
14. Investment income due and accrued .....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection .....	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination .....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers .....	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0
18.2 Net deferred tax asset .....	144,639,040	75,855,419	(68,783,621)
19. Guaranty funds receivable or on deposit .....	0	0	0
20. Electronic data processing equipment and software .....	0	0	0
21. Furniture and equipment, including health care delivery assets .....	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0
24. Health care and other amounts receivable .....	100,807,530	80,647,370	(20,160,160)
25. Aggregate write-ins for other than invested assets .....	1,224,763	800,404	(424,359)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	246,671,333	157,303,193	(89,368,140)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
28. Total (Lines 26 and 27)	246,671,333	157,303,193	(89,368,140)
<b>DETAILS OF WRITE-INS</b>			
1101. ....			
1102. ....			
1103. ....			
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501. Leasehold Improvements .....	0	0	0
2502. Miscellaneous Receivables .....	(2,109)	(1,013)	1,096
2503. Items not allocated .....	740,505	311,726	(428,779)
2598. Summary of remaining write-ins for Line 25 from overflow page .....	486,367	489,691	3,324
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,224,763	800,404	(424,359)

## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 585,658,455	\$ (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	\$ 585,658,455	\$ (164,327,541)
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,308,776,944	\$ 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	\$ 2,308,776,944	\$ 1,769,625,862

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and the disclosure of contingent assets and liabilities at the date of financial statements and the reported amounts of revenue and expenses during the reporting period. Accrual results could differ from those estimates.

**C. Accounting Policy**

- (1) Basis for Short-Term Investments  
Short-term investments are stated at amortized cost.
- (2) Basis for Bonds and Amortization Schedule  
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.
- (3) Basis for Common Stocks  
Common stocks are stated at fair market value.
- (4) Basis for Preferred Stocks  
Preferred stocks are stated in accordance with the guidance provided in Statements of Statutory Accounting Principles ("SSAP") No. 32 - Investments in Preferred Stock (including investments in preferred stock of subsidiary, controlled or affiliated entities).
- (5) Basis for Mortgage Loans  
Mortgage loans on real estate are stated at the aggregate carrying value less accrued interest.
- (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.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities  
The Company carries National Life Distribution, LLC, a noninsurance subsidiary, at U.S. GAAP equity adjusted to a statutory basis in accordance with SSAP No. 97 - Investments in Subsidiary, Controlled and Affiliated Entities.
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities  
The Company has minor ownership interests in limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9) Accounting Policies for Derivatives  
All derivatives are stated at fair value.
- (10) Anticipated Investment Income Used in Premium Deficiency Calculation  
The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses  
Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period  
The Company has not modified its capitalization policy from the prior year.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables  
The Company has no pharmaceutical rebate receivables.

**D. Going Concern**

N/A

**NOTE 2 Accounting Changes and Corrections of Errors**

NONE

**NOTES TO FINANCIAL STATEMENTS**

**NOTE 3 Business Combinations and Goodwill**

- A. Statutory Purchase Method - NONE
- B. Statutory Merger  
NONE
- C. Assumption Reinsurance  
NONE
- D. Impairment Loss  
NONE

**NOTE 4 Discontinued Operations**

- A. Discontinued Operation Disposed of or Classified as Held for Sale - NONE
- B. Change in Plan of Sale of Discontinued Operation  
N/A
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal  
N/A
- D. Equity Interest Retained in the Discontinued Operation After Disposal  
N/A

**NOTE 5 Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for mortgage loans during 2023 were: 10.25% - 2.86%
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was 126%.
- (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total
 

	Current Year	Prior Year
	\$ 9,602	\$ 7,636
- (4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
<b>a. Current Year</b>							
1. Recorded Investment (All)							
(a) Current	\$ -	\$ -	\$ 131,025,342	\$ -	\$ 4,163,863,938	\$ -	\$ 4,294,889,280
(b) 30 - 59 Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) 60 - 89 Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(d) 90 - 179 Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(e) 180+ Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Interest Accrued	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Interest Accrued	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
4. Interest Reduced							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Number of Loans	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
<b>b. Prior Year</b>							
1. Recorded Investment (All)							
(a) Current	\$ -	\$ -	\$ -	\$ -	\$ 4,482,536,566	\$ -	\$ 4,482,536,566
(b) 30 - 59 Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) 60 - 89 Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(d) 90 - 179 Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(e) 180+ Days Past Due	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Interest Accrued	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Interest Accrued	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
4. Interest Reduced							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Number of Loans	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

- (5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan: Agreement: NONE
- (6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting: NONE
- (7) Allowance for credit losses: N/A

**NOTES TO FINANCIAL STATEMENTS**

(8) Mortgage Loans Derecognized as a Result of Foreclosure: NONE

(9) Policy for Recognizing Interest Income on Impaired Loans

The company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized upon receipt.

B. Debt Restructuring - NONE

C. Reverse Mortgages - NONE

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) OTTI recognized 1st Quarter - N/A

(3) Securities with Recognized Other-Than-Temporary Impairment - NONE

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (221,141)
2. 12 Months or Longer	\$ (60,178,243)

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

1. Less than 12 Months	\$ 13,495,937
2. 12 Months or Longer	\$ 274,992,684

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

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 judgements regarding future performance. Where possible, data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

J. Real Estate - NONE

K. Low Income Housing Tax Credits (LIHTC)

(1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments

The remaining holding periods vary for these investments with the longest being 9 years and the Company anticipates full absorption of all LIHTC credits. The required holding period is 15 years.

(2) Amount of LIHTC and Other Tax Benefits Recognized

The Company recognized \$13,725,243 in tax credits and \$2,070,201 of other tax benefits in 2023. The Company recognized \$17,200,805 in tax credits and \$2,319,357 in other tax benefits in 2022.

(3) Balance of Investment Recognized

In 2023, a balance of \$32,923,022 million is recognized in the statement of financial position. The prior year amount reflected in the statement of financial position is \$48,245,892 million.

(4) Regulatory Reviews

The LIHTC properties are not subject to any regulatory reviews.

(5) LIHTC investments which Exceed 10% of Total Admitted Assets

The Company investments in LIHTC do not exceed 10% of the total admitted assets.

(6) Recognized Impairment

The Company did not recognize any impairments or write-downs during 2023 or 2022 on LIHTC investments.

(7) Amount and Nature of Write-Downs or Reclassifications

There were no write-downs or reclassification made during the year due to the forfeiture or ineligibility of tax credits.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	
i. FHLB capital stock	\$73,766,900	\$ -	\$ -	\$ -	\$73,766,900	\$69,838,800	\$ 3,928,100
j. On deposit with states	\$ 3,324,064	\$ -	\$ -	\$ -	\$ 3,324,064	\$ 3,451,773	\$ (127,709)
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ 3,164,274,087	\$ -	\$ -	\$ -	\$ 3,164,274,087	\$ 3,325,064,684	\$ (160,790,597)
m. Pledged as collateral not captured in other categories	\$ 181,478,310	\$ -	\$ -	\$ -	\$ 181,478,310	\$ 122,054,735	\$ 59,423,575
n. Other restricted assets	\$ 630,693,194	\$ -	\$ -	\$ -	\$ 630,693,194	\$ 178,613,878	\$ 452,079,316

**NOTES TO FINANCIAL STATEMENTS**

o. Total Restricted Assets (Sum of a through n)	\$ 4,053,536,555	\$ -	\$ -	\$ -	\$ 4,053,536,555	\$ 3,699,023,870	\$ 354,512,685
---	------------------	------	------	------	------------------	------------------	----------------

- (a) Subset of Column 1
- (b) Subset of Column 3

Restricted Asset Category	Current Year			
	8  Total Non-admitted Restricted	9  Total Admitted Restricted (5 minus 8)	Percentage	
			10  Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11  Admitted Restricted to Total Admitted Assets (d)
i. FHLB capital stock	\$ -	\$73,766,900	0.224%	0.225%
j. On deposit with states	\$ -	\$ 3,324,064	0.010%	0.010%
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ 3,164,274,087	9.592%	9.664%
m. Pledged as collateral not captured in other categories	\$ -	\$ 181,478,310	0.550%	0.554%
n. Other restricted assets	\$ -	\$ 630,693,194	1.912%	1.926%
<b>o. Total Restricted Assets (Sum of a through n)</b>	<b>\$ -</b>	<b>\$ 4,053,536,555</b>	<b>12.287%</b>	<b>12.380%</b>

- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6  Total From Prior Year	7  Increase/ (Decrease) (5 minus 6)	8  Total Current Year Admitted Restricted	Percentage	
	Current Year								9  Gross (Admitted & Non-admitted) Restricted to Total Assets	10  Admitted Restricted to Total Admitted Assets
	1  Total General Account (G/A)	2  G/A Supporting S/A Activity (a)	3  Total Separate Account (S/A) Restricted Assets	4  S/A Assets Supporting G/A Activity (b)	5  Total (1 plus 3)					
Pledged assets for coverage of a group annuity	\$178,435,426	\$ -	\$ -	\$ -	\$178,435,426	\$120,272,496	\$58,162,930	\$178,435,426	0.541%	0.545%
Pledged assets for derivatives	\$ 3,042,884	\$ -	\$ -	\$ -	\$ 3,042,884	\$ 1,782,239	\$ 1,260,645	\$ 3,042,884	0.009%	0.009%
<b>Total (c)</b>	<b>\$181,478,310</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$181,478,310</b>	<b>\$122,054,735</b>	<b>\$59,423,575</b>	<b>\$181,478,310</b>	<b>0.550%</b>	<b>0.554%</b>

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6  Total From Prior Year	7  Increase/ (Decrease) (5 minus 6)	8  Total Current Year Admitted Restricted	Percentage	
	Current Year								9  Gross (Admitted & Non-admitted) Restricted to Total Assets	10  Admitted Restricted to Total Admitted Assets
	1  Total General Account (G/A)	2  G/A Supporting S/A Activity (a)	3  Total Separate Account (S/A) Restricted Assets	4  S/A Assets Supporting G/A Activity (b)	5  Total (1 plus 3)					
Collateral pledged for counterparties with derivative exposure	\$630,693,155	\$ -	\$ -	\$ -	\$630,693,155	\$178,613,878	\$452,079,277	\$630,693,155	1.912%	1.926%
<b>Total (c)</b>	<b>\$630,693,155</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$630,693,155</b>	<b>\$178,613,878</b>	<b>\$452,079,277</b>	<b>\$630,693,155</b>	<b>1.912%</b>	<b>1.926%</b>

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements - N/A

- M. Working Capital Finance Investments - NONE
- N. Offsetting and Netting of Assets and Liabilities - NONE
- O. 5GI Securities - NONE
- P. Short Sales - NONE
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	9	0
2. Aggregate Amount of Investment Income	\$ 2,048,704	\$ -

R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	17.9%
(2) Cash Equivalents	82.0%
(3) Short-Term Investments	0.1%
(4) Total (Must equal 100%)	100.0%

**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of ownership

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.



**NOTES TO FINANCIAL STATEMENTS**

**B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies**

The Company recognized an impairment write down of \$7.9 and \$4.2 million in 2023 and 2022, respectively.

**NOTE 7 Investment Income**

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued.

Due and accrued income is excluded from investment income when collection of interest is uncertain.

B. The total amount excluded: \$0

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	\$ 272,427,588
2. Nonadmitted	\$ -
3. Admitted	\$ 272,427,588

D. The aggregate deferred interest. - N/A

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

Cumulative amounts of PIK interest included in the current principal balance	Amount
	\$ 17,772,723

**NOTE 8 Derivative Instruments**

A. Derivatives under SSAP No. 86—Derivatives

(1) Market Risk, Credit Risk and Cash Requirements

The Company may purchase or sell various derivative instruments, including equity options, total return swaps, forwards and futures based on the S&P 500, MSCI Emerging Markets, Russell 2000 and other indices in order to hedge its obligation with respect to indexed products. These derivative instruments generally cost 5% or less of the indexed liabilities at the time they are purchased, are authorized under state law, and are purchased from counterparties that conform to the Company's policies and guidelines regarding derivative instruments. The standard option position involves contracts of duration one year or less and, except for dynamic portfolio balancing (which is limited), are held to maturity. If the related index decreases, options purchased expire worthless, and any future contracts will be settled at a loss.

These instruments are marked to market daily and may produce exposure in excess of internal counterparty limits established by the Insurance Companies' investment policy. The Company requires the counterparties to post collateral on its behalf to correct any overage stemming from either trading activity or market movements. The Company receives cash, cash equivalents and securities as collateral for any excess exposure and records the collateral received as a liability. The Company is required, in certain instances, to post collateral in order to purchase option, futures, or swap contracts. The amount of collateral that may be required for future or swap trading is determined by the exchange on which it is traded. The amount of collateral that is required for option trading is dependent on the counterparty.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") derivatives, which are bilateral contracts between two counterparties. The Company manages credit risk by dealing with creditworthy counterparties, establishing risk control limits, obtaining collateral from all counterparties and evaluating the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned. The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company enters into interest rate swaps to reduce market risks from changes in interest rates. The Company designates interest rate swaps as fair value hedges when they have met the requirements to be deemed fair value hedges. These swaps are primarily pay-fixed for receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

**NOTE 9 Income Taxes**

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1. Components of Net Deferred Tax Asset/(Liability)

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	\$388,782,194	\$19,515,656	\$408,297,850	\$312,266,202	\$13,513,482	\$325,779,684	\$76,515,992	\$ 6,002,174	\$82,518,166
(b) Statutory Valuation Allowance Adjustment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	\$388,782,194	\$19,515,656	\$408,297,850	\$312,266,202	\$13,513,482	\$325,779,684	\$76,515,992	\$ 6,002,174	\$82,518,166
(d) Deferred Tax Assets Nonadmitted	\$144,639,040	\$ -	\$144,639,040	\$75,855,419	\$ -	\$75,855,419	\$68,783,621	\$ -	\$68,783,621
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	\$244,143,154	\$19,515,656	\$263,658,810	\$236,410,783	\$13,513,482	\$249,924,265	\$ 7,732,371	\$ 6,002,174	\$13,734,545
(f) Deferred Tax Liabilities	\$47,351,851	\$ 90,607,009	\$137,958,860	\$49,935,217	\$94,103,749	\$144,038,966	\$(2,583,366)	\$ (3,496,740)	\$ (6,080,106)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$196,791,303	\$ (71,091,353)	\$125,699,950	\$186,475,566	\$ (80,590,267)	\$105,885,299	\$10,315,737	\$ 9,498,914	\$ 19,814,651

2. Admission Calculation Components SSAP No. 101

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	\$117,966,827	\$ 7,733,123	\$125,699,950	\$102,746,507	\$ 3,138,792	\$105,885,299	\$ 15,220,320	\$ 4,594,331	\$ 19,814,651
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	\$117,966,827	\$ 7,733,123	\$125,699,950	\$102,746,507	\$ 3,138,792	\$105,885,299	\$ 15,220,320	\$ 4,594,331	\$ 19,814,651
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	\$327,461,549	XXX	XXX	\$249,561,084	XXX	XXX	\$ 77,900,465
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	\$126,176,327	\$11,782,533	\$137,958,860	\$133,664,276	\$10,374,690	\$144,038,966	\$ (7,487,949)	\$ 1,407,843	\$ (6,080,106)

**NOTES TO FINANCIAL STATEMENTS**

(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total 2(a) + 2(b) + 2(c)	\$244,143,154	\$19,515,656	\$263,658,810	\$236,410,783	\$13,513,482	\$249,924,265	\$ 7,732,371	\$ 6,002,174	\$ 13,734,545
---	---------------	--------------	---------------	---------------	--------------	---------------	--------------	--------------	---------------

3. Other Admissibility Criteria

	2023	2022
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	744.000%	655.000%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 2,622,875,057	\$ 2,105,114,968

4. Impact of Tax Planning Strategies

a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	As of End of Current Period		12/31/2022		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	\$ 388,782,194	\$ 19,515,656	\$ 312,266,202	\$ 13,513,482	\$ 76,515,992	\$ 6,002,174
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	100.000%	0.000%	100.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 244,143,154	\$ 19,515,656	\$ 236,410,783	\$ 13,513,482	\$ 7,732,371	\$ 6,002,174
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	40.000%	0.000%	23.000%	0.000%	17.000%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes  No

B. Deferred Tax Liabilities Not Recognized - NONE

C. Current income taxes incurred consist of the following major components:

	(1) As of End of Current Period	(2) 12/31/2022	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	\$ 231,339,684	\$ 1,676,219	\$ 229,663,465
(b) Foreign	\$ -	\$ -	\$ -
(c) Subtotal (1a+1b)	\$ 231,339,684	\$ 1,676,219	\$ 229,663,465
(d) Federal income tax on net capital gains	\$ 7,188,803	\$ 9,402,320	\$ (2,213,517)
(e) Utilization of capital loss carry-forwards	\$ -	\$ -	\$ -
(f) Other	\$ (13,725,243)	\$ (16,031,117)	\$ 2,305,874
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ 224,803,244	\$ (4,952,578)	\$ 229,755,822
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	\$ -	\$ -	\$ -
(2) Unearned premium reserve	\$ -	\$ -	\$ -
(3) Policyholder reserves	\$ 178,031,748	\$ 138,819,412	\$ 39,212,336
(4) Investments	\$ -	\$ -	\$ -
(5) Deferred acquisition costs	\$ 187,820,407	\$ 153,861,403	\$ 33,959,004
(6) Policyholder dividends accrual	\$ -	\$ -	\$ -
(7) Fixed assets	\$ -	\$ -	\$ -
(8) Compensation and benefits accrual	\$ -	\$ -	\$ -
(9) Pension accrual	\$ -	\$ -	\$ -
(10) Receivables - nonadmitted	\$ 21,169,139	\$ 16,935,735	\$ 4,233,404
(11) Net operating loss carry-forward	\$ -	\$ -	\$ -
(12) Tax credit carry-forward	\$ -	\$ 1,169,688	\$ (1,169,688)
(13) Other	\$ 1,760,900	\$ 1,479,964	\$ 280,936
(99) Subtotal (sum of 2a1 through 2a13)	\$ 388,782,194	\$ 312,266,202	\$ 76,515,992
(b) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
(c) Nonadmitted	\$ 144,639,040	\$ 75,855,419	\$ 68,783,621
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 244,143,154	\$ 236,410,783	\$ 7,732,371
(e) Capital:			
(1) Investments	\$ 19,515,656	\$ 13,513,482	\$ 6,002,174
(2) Net capital loss carry-forward	\$ -	\$ -	\$ -
(3) Real estate	\$ -	\$ -	\$ -
(4) Other	\$ -	\$ -	\$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	\$ 19,515,656	\$ 13,513,482	\$ 6,002,174
(f) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
(g) Nonadmitted	\$ -	\$ -	\$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	\$ 19,515,656	\$ 13,513,482	\$ 6,002,174
(i) Admitted deferred tax assets (2d + 2h)	\$ 263,658,810	\$ 249,924,265	\$ 13,734,545
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	\$ 17,636,943	\$ 12,624,306	\$ 5,012,637
(2) Fixed assets	\$ -	\$ -	\$ -
(3) Deferred and uncollected premium	\$ 11,841,970	\$ 9,468,621	\$ 2,373,349
(4) Policyholder reserves	\$ 17,852,307	\$ 27,840,183	\$ (9,987,876)
(5) Other	\$ 20,632	\$ 2,108	\$ 18,524
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	\$ 47,351,852	\$ 49,935,218	\$ (2,583,366)
(b) Capital:			

## NOTES TO FINANCIAL STATEMENTS

(1) Investments	\$ 90,607,008	\$ 94,103,748	\$ (3,496,740)
(2) Real estate	\$ -	\$ -	\$ -
(3) Other	\$ -	\$ -	\$ -
(99) Subtotal (3b1+3b2+3b3)	\$ 90,607,008	\$ 94,103,748	\$ (3,496,740)
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 137,958,860	\$ 144,038,966	\$ (6,080,106)
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 125,699,950	\$ 105,885,299	\$ 19,814,651

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate %
<b>Permanent Differences</b>		
Provision computed at statutory rate	\$ 174,652,444	21.0%
Proration of tax exempt investment income		
Amortization of interest maintenance reserve	\$ (1,624,947)	-0.2%
Tax exempt investment income		
Dividends received deduction	\$ (725,085)	-0.1%
Corporate owned life insurance	\$ 3,523,225	-0.4%
Disallowed travel and entertainment	\$ 425,419	0.1%
Lobbying expenses disallowed		0.0%
Other permanent differences	\$ (8,928,649)	-1.1%
Changes in nonadmitted assets	\$ -	0.0%
Statutory valuation allowance adjustment	\$ -	0.0%
Accrual adjustment prior year	\$ (383,326)	0.0%
Other	\$ (13,725,243)	-1.7%
<b>Totals</b>	<b>\$ 146,167,387</b>	<b>17.6%</b>
Federal and total income taxes occurred	\$ 217,614,441	26.2%
Realized capital gains (losses) tax	\$ 7,188,803	0.9%
Change in net deferred income taxes	\$ (78,619,794)	-9.5%
<b>Total</b>	<b>\$ 146,183,450</b>	<b>17.6%</b>

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

(1) The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes: NONE

(2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Tax Year	Capital
2023	\$ 7,188,803
2022	\$ 24,180,197
2021	\$ 14,268,164

(3) The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code: NONE

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following entities:

National Life Insurance Company, Catamount Reinsurance Company, Longhorn Reinsurance Company, National Life Holding Company, NLV Financial Corp., NLG Capital, Inc., and Equity Services, Inc.

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:

The method of allocation for federal income tax expense between the companies is pursuant to a written agreement. Allocation is based upon separate return calculations with current credit for net losses. Intercompany tax balances are settled quarterly.

G. Federal or Foreign Federal Income Tax Loss Contingencies:

The Company does not have any tax loss contingencies for which it is reasonable possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

N/A

I. Alternative Minimum Tax (AMT) Credit

i. On August 16, 2022, the Inflation Reduction Act of 2022 (Act) was signed into law. The Act includes a new corporate alternative minimum tax (CAMT), effective January 1, 2023, that is based on the adjusted financial statement income (AFSI) set forth on the applicable financial statement (AFS) of an applicable corporation, effective for tax years beginning after 2022. A Corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior years (starting with 2020-2022) is greater than \$1 billion. For a group of related entities, the \$1 billion threshold is determined on a group basis, and the group's AFSI is generally treated as the AFSI for all separate taxpayers in the group. An applicable corporation is not automatically subject to CAMT. The corporation's tentative CAMT is equal to 15% of its adjusted AFSI, and CAMT is payable to the extent the tentative CAMT liability exceeds regular corporate income tax. However, any CAMT paid would be indefinitely available as a credit carryover that could reduce future regular tax in excess of the tentative CAMT liability.

ii. Based upon information available as of December 1, 2023, the controlled group of corporations of which the Company is a member, is a nonapplicable reporting entity, who does not reasonably expect to be an applicable corporation for the tax year ended December 31, 2023.

iii. As a nonapplicable reporting entity, the Company, and the controlled group of corporations of which the reporting entity is a member, has determined that they are not required to calculate or liable for CAMT, and will have no CAMT credit carryforward.

**NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

A. Nature of the Relationship Involved

The Company is a wholly-owned subsidiary of National Life Insurance Company ("NLIC"), a Vermont domiciled life insurance company.

Longhorn Reinsurance Company ("Longhorn") commenced business on August 17, 2016 as a special purpose financial insurance company domiciled and licensed in the state of Vermont. Effective October 1, 2016 the Company entered into a coinsurance with funds withheld agreement with Longhorn to reinsure certain in-force indexed universal life insurance policies issued by the Company. As a result of this transaction, the Company recognized a ceding commission, a portion of which was recorded in net income and the other portion as an increase to surplus, which will be recognized as income on a net of tax basis as earnings emerge from the reinsured business, in accordance with Appendix-791. All outstanding stock issued by Longhorn is owned by NLV Financial Corporation ("NLVF"). At formation, Longhorn issued 5,000,000 shares of common stock at \$1 par value per share to NLIC in exchange for cash. NLIC paid an additional \$17 million in cash to Longhorn, which was recorded as gross paid in and contributed surplus. During 2019 ownership of Longhorn was transferred as a dividend from NLIC to NLVF.

On March 6, 2015, National Life Distribution, LLC ("NLD") was organized as a Vermont domestic limited liability company. The Company is the sole member of the LLC and paid cash of \$100,000 on June 5, 2015 as a capital contribution. NLD serves as a master agency for National Life Group's field force operations. The Company incurs commission expenses based on applicable product commission schedules agreed to with NLD. In 2023 and 2022, the Company received a dividend from NLD for \$90.5 million and \$57.2 million, respectively.

Catamount Reinsurance Company ("Catamount") was incorporated on August 5, 2015 as a subsidiary of NLIC. Catamount is an insurance affiliate of the Company; all outstanding shares of Catamount's common stock are directly owned by NLV Financial Corp ("NLVF"). During 2016, ownership of Catamount was transferred as a dividend from NLIC to NLVF.

B. Transactions

See Schedule Y for more detail.

## NOTES TO FINANCIAL STATEMENTS

- C. Transactions with related party who are not reported on Schedule Y  
NONE
- D. Amounts Due From or To Related Parties  
All intercompany transactions are settled on a current basis. Amounts payable or receivable at December 31 generally represent year end cost allocations, reinsurance transactions, and income taxes and are included in the Company's statement of assets, liabilities and capital and surplus. Net amounts receivable to parent and affiliates at December 31, 2023 totaled \$25.2 million. Net amounts payable at December 31, 2022 totaled \$6.6 million. See Note 10F for more information.
- E. Material Management or Service Contracts and Cost-Sharing Arrangements  
No guarantees or undertakings for the benefit of a subsidiary, parent or affiliate resulting in a material contingent exposure of the Company or any related party's assets or liabilities existed at December 31, 2023. See Note 14 for information regarding other contingencies.
- F. Guarantees or Undertakings  
The Company and its parent share common facilities and employees. Expenses are periodically allocated according to specified expense sharing agreements. Significant transactions are disclosed, as appropriate, on Schedule Y – Part 2.
- G. Nature of the Control Relationship  
All outstanding shares of the Company are owned by its parent NLIC, an insurance company domiciled in the State of Vermont.
- H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned  
The Company does not own any shares of an upstream parent or affiliate.
- I. Investments in SCA that Exceed 10% of Admitted Assets  
The Company does not have any investments in a subsidiary or affiliated entity that exceeds 10% of the admitted assets of the insurer.
- J. Investments in Impaired SCAs  
The Company does not have any investments in an impaired subsidiary or affiliated entity.
- K. Investment in Foreign Insurance Subsidiary  
NONE
- L. Investment in Downstream Noninsurance Holding Company  
The Company does not have any investments in a downstream noninsurance holding company.
- M. All SCA Investments  
The Company's investment in NLD is reflected in Other Invested Assets.
- N. Investment in Insurance SCAs  
The Company does not have any investments in an insurance SCA.
- O. SCA or SSAP 48 Entity Loss Tracking - NONE

### NOTE 11 Debt

- A. Debt Including Capital Notes  
The Company did not have any debt covered by SSAP No. 15, Debt and Holding Company Obligations.
- B. FHLB (Federal Home Loan Bank) Agreements  
(1) Information on the Nature of the Agreement  
The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides the Company with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.
- (2) FHLB Capital Stock  
a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 7,000,000	\$ 7,000,000	\$ -
(c) Activity Stock	\$ 61,324,600	\$ 61,324,600	\$ -
(d) Excess Stock	\$ 5,442,300	\$ 5,442,300	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 73,766,900	\$ 73,766,900	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 3,604,387,245	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)

**NOTES TO FINANCIAL STATEMENTS**

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,062,439,794	\$ 3,164,274,087	\$ 2,096,195,362
2. Current Year General Account Total Collateral Pledged	\$ 3,062,439,794	\$ 3,164,274,087	\$ 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

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  
NONE
- B. Investment Policies and Strategies - N/A
- C. The fair value of each class of plan assets - N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return - N/A
- E. Defined Contribution Plan  
See Note 12G
- F. Multiemployer Plans  
N/A
- G. Consolidated/Holding Company Plans

**NOTES TO FINANCIAL STATEMENTS**

The Company participates in a defined contribution retirement plan for its employees that is sponsored by the Company's parent, NLIC. Under this plan, eligible employees earning less than a specified amount and hired prior to January 1, 2021 receive a 75% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees earning more than the specified amount receive a 50% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees hired on or after January 1, 2021 will receive a 100% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plans subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. The Company's matching contribution for the plan was \$3.9 million and \$3.1 million for 2023 and 2022, respectively.

The Company participates in various defined benefit pension plans and post-retirement medical benefit plans sponsored by NLVF, who indirectly holds all of the outstanding stock of the Company through its 100% ownership in the Company's parent, NLIC. The Company's net expense for these plans was \$23.4 million and \$27.6 million for 2023 and 2022, respectively.

For both of these plans, the Company has no ongoing obligation in connection with these plans outside of contributing towards the annual cost for the Company's employees who participate in the plans.

H. Postemployment Benefits and Compensated Absences  
NONE

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)  
N/A

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

A. Number of Share and Par or State Value of Each Class

At December 31, 2023, the Company had 300,000 shares authorized and outstanding, \$10.00 par value per share.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has no preferred stock outstanding.

C. Dividend Restrictions

The Company can pay dividends to NLIC up to the greater of (1) 10% of surplus as of the end of the previous calendar year or (2) the net gain from operations on a statutory basis for the previous calendar year. Any payment in excess of this amount would require the Company to give advance notice of the proposed dividend to the Commissioner of Insurance of the Texas Department of Insurance, who may disapprove its payment.

D. Dates and Amounts of Dividends Paid

In 2023 and 2022, the Company paid no dividends.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. Restrictions Placed on Unassigned Funds (Surplus)

There were no restrictions placed on the Company's surplus.

G. Amount of Advances to Surplus not Repaid

The total amount of advances to surplus not repaid is \$-0-.

H. Amount of Stock Held for Special Purposes

No stock is held for special purposes.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

There were no changes in the balances of any special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$ 198,485,900

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year*	8 Unapproved Interest And/Or Principal
0001	12/17/2003	7.500%	\$ 30,000,000	Yes	\$ 30,000,000	\$ 30,000,000	\$ 881,250
Total	XXX	XXX	\$ 30,000,000	XXX	\$ 30,000,000	\$ 30,000,000	\$ 881,250

\* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	\$ 2,250,000	\$ 44,206,250	0.000%	\$ -	\$ -	08/10/2033
Total	\$ 2,250,000	\$ 44,206,250	XXX	\$ -	\$ -	XXX

1 Item Number	15 Are Surplus Note Payments Contractually Linked? (Y/N)	16 Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	No	No	No	Yes	CASH
Total	XXX	XXX	XXX	XXX	XXX

## NOTES TO FINANCIAL STATEMENTS

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	\$ -	\$ -	No
Total	\$ -	\$ -	XXX

- L. The impact of any restatement due to prior quasi-reorganizations is as follows:  
There were no prior quasi-reorganizations.
- M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization  
The effective dates of all quasi-reorganizations in the prior 10 years are: N/A

### NOTE 14 Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

- (1) Total contingent liabilities: \$ 566,628,748
- (2) Detail of other contingent commitments: NONE
- (3) Guarantee Obligations: N/A

#### B. Assessments

(1)

The Company participates in the guaranty association of each state in which it conducts business. The amount of any assessment is based on various rates, established by the National Organization of Life and Health Insurance Guaranty Associations (NOLHGA). At December 31, 2023, LSW had accrued assessment charges of \$3,286,995 with expected payment over ten years. The Company has also recorded a related asset of \$1,677,695 for premium tax credits, which are expected to be realized through 2033.

- (2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end \$ 896,962
- b. Decreases current year:
- c. Increases current year: \$ 780,732
- d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end \$ 1,677,694

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts: NONE

#### C. Gain Contingencies

NONE

#### D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits: NONE

#### E. Joint and Several Liabilities

NONE

#### F. All Other Contingencies

The Company is subject, in the ordinary course of business, to claims, litigation, arbitration proceedings and governmental examinations. Although the Company is not aware of any actions, proceedings or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of any particular matter cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial condition.

The Company is also involved in a class action or punitive class action lawsuit.

On April 30, 2020, two individuals filed a Consolidated Class Action Complaint in a lawsuit pending in the U.S. District Court for the Northern District of California and captioned In re PFA Insurance Marketing Litigation. Plaintiffs bring claims against Premier Financial Alliance, Inc. ("PFA"), an independent marketing organization with which LSW does business, for alleged violations of the California Unfair Competition and Endless Chain Scheme Laws and New Jersey Consumer Fraud Act and allege that LSW should be held liable as a result of its business relationship with PFA. The Company strongly disputes these allegations and has contested them vigorously. The parties have reached an agreement to settle the lawsuit. The Company is not conceding or admitting any wrongdoing or liability as part of the settlement and continues to deny each, any and all allegations of wrongdoing, fault, liability, or damage whatsoever that have or could have been asserted in the lawsuit. The court entered an order on February 5, 2024, granting final approval of the settlement. Absent an appeal of the court's order, the parties will proceed with administration of the settlement. The deadline for an appeal is March 6, 2024.

### NOTE 15 Leases

#### A. Lessee Operating Lease:

##### (1) Lessee's Leasing Arrangements

###### a. Rental Expense

The Company is party to an amended lease agreement with Gaedeke Holding IX, LLC for its home office facilities. The expiration date of this agreement is August 31, 2029. In accordance with Statement of Statutory Accounting Principles (SSAP) No. 22, Leases, rent charges/incentives were recognized on a straight line basis over the term of the lease. The result is a rent obligation liability of \$0.8 million and an incentive liability of \$3.2 million as of December 31, 2023. Rent expenses incurred were \$2.5 million and \$2.8 million for the years ended 2023 and 2022, respectively.

##### (2) a. At December 31, 2023, the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2024	\$ 3,073,530
2. 2025	\$ 3,050,384
3. 2026	\$ 3,211,276
4. 2027	\$ 2,908,092
5. 2028	\$ 2,921,397
7. Total (sum of 1 through 6)	\$ 15,164,679

##### (3) For Sale-Leaseback Transactions

###### a. Terms of the Sale-Leaseback Transactions

The Company is not involved in any material sales-leaseback transactions.

## NOTES TO FINANCIAL STATEMENTS

**B. Lessor Leases**

(1) Leasing is not a significant part of the lessor's business activities in terms of revenue, net income or assets.

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

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

	ASSETS		LIABILITIES	
	2023	2022	2023	2022
a. Swaps	\$ -	\$ 177,950,000	\$ -	\$ -
b. Futures	\$ 2,651,000	\$ 6,370,650	\$ -	\$ 1,737,450
c. Options	\$ -	\$ -	\$ -	\$ -
d. Total (a+b+c)	\$ 2,651,000	\$ 184,320,650	\$ -	\$ 1,737,450

(2) Nature and Terms of Off-Balance Sheet Risk

The Company purchases exchange-traded futures on various indexes including the S&P 500. If the referenced index decreases, any futures contracts will be settled at a loss. See Note 8 for additional information concerning market risk and cash requirements.

(3) Amount of Loss if any Party to the Financial Instrument Failed

The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

(4) Collateral or Other Security Required to Support Financial Instrument

The Company is required, in certain instances, to post collateral in order to purchase futures contracts. The amount of collateral that may be required for futures trading is determined by the exchange on which it is traded.

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

A. Transfers of Receivables Reported as Sales  
N/A

B. Transfer and Servicing of Financial Assets  
N/A

C. Wash Sales  
(1) NONE

**NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - NONE**

**NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - NONE**

**NOTE 20 Fair Value Measurements**

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
Bonds	\$ -	\$ 6,281,913	\$ -	\$ -	\$ 6,281,913
Preferred Stock	\$ -	\$ -	\$ -	\$ -	\$ -
Common Stock	\$ 366,242	\$ -	\$ 80,828,877	\$ 3,001,226	\$ 84,196,345
Derivatives	\$ 1,816,588	\$ 2,241,269,197	\$ -	\$ -	\$ 2,243,085,785
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,244,638,800	\$ 1,244,638,800
Cash, Cash Equivalents & Short Term	\$ 40,431,374	\$ 105,691	\$ -	\$ 182,350,011	\$ 222,887,076
<b>Total assets at fair value/NAV</b>	<b>\$ 42,614,204</b>	<b>\$ 2,247,656,801</b>	<b>\$ 80,828,877</b>	<b>\$ 1,429,990,037</b>	<b>\$ 3,801,089,919</b>

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>b. Liabilities at fair value</b>					
Derivatives	\$ -	\$ 1,442,379,727	\$ -	\$ -	\$ 1,442,379,727
<b>Total liabilities at fair value</b>	<b>\$ -</b>	<b>\$ 1,442,379,727</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 1,442,379,727</b>

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

Description	Beginning Balance at 01/01/2023	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 at 12/31/2023
<b>a. Assets</b>										
Common Stock	\$ 77,409,467	\$ -	\$ -	\$ (508,690)	\$ 3,928,100	\$ -	\$ -	\$ -	\$ -	\$ 80,828,877
<b>Total Assets</b>	<b>\$ 77,409,467</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ (508,690)</b>	<b>\$ 3,928,100</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 80,828,877</b>

(3) Policies when Transfers Between Levels are Recognized

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



**NOTES TO FINANCIAL STATEMENTS**

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

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.

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.

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

Derivative asset 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.

(5) Fair Value Disclosures

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

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - N/A

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 20,842,642,099	\$ 22,943,305,671	\$ 7,596,080	\$ 20,515,836,399	\$ 319,209,620	\$ -	\$ -
Preferred stock	\$ 13,874,423	\$ 14,014,750	\$ -	\$ 13,874,423	\$ -	\$ -	\$ -
Common stock	\$ 84,196,346	\$ 84,196,346	\$ 366,242	\$ -	\$ 80,828,877	\$ 3,001,226	\$ -
Mortgage loans	\$ 3,789,920,849	\$ 4,294,883,280	\$ -	\$ -	\$ 3,789,920,849	\$ -	\$ -
Real Estate	\$ 14,400,000	\$ 13,945,830	\$ -	\$ 14,400,000	\$ -	\$ -	\$ -
Cash, cash equivalents & short-term investments	\$ 222,887,076	\$ 222,887,076	\$ 40,431,374	\$ 105,691	\$ -	\$ 182,350,011	\$ -
Derivative assets	\$ 2,243,085,785	\$ 2,243,085,785	\$ 1,816,588	\$ 2,241,269,197	\$ -	\$ -	\$ -
Surplus notes	\$ 99,857,035	\$ 95,281,955	\$ -	\$ 99,857,035	\$ -	\$ -	\$ -
Other invested assets	\$ 127,772,181	\$ 1,277,721,821	\$ -	\$ -	\$ -	\$ 1,244,638,800	\$ 33,083,023
Derivative liability	\$ 1,442,379,727	\$ 1,442,379,727	\$ -	\$ 1,442,379,727	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 33,083,023	0.000%		A - 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 December 31, 2023	Unfunded Commitments as of December 31, 2023	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	3,001,226	-	Not applicable	Not applicable
Cash, Cash Equivalents and Short-Term Investments	182,350,011	-	Not applicable	Not applicable
Other Invested Assets	1,244,638,800	566,628,748	Not applicable	Not applicable

**NOTE 21 Other Items**

A. Unusual or Infrequent Items  
NONE

B. Troubled Debt Restructuring: Debtors  
NONE

C. Other Disclosures  
securities collateral of \$631 million pledged from counterparties for derivative exposure, this is a decrease of \$452 million from prior year.

D. Business Interruption Insurance Recoveries  
NONE

E. State Transferable and Non-transferable Tax Credits - NONE

F. Subprime Mortgage Related Risk Exposure  
(1) NONE

G. Retained Assets

(1) Description of How Accounts are Structured and Reporting

The reserve asset program for the Company is reported as a liability on the financial statements. In the event of a death claim, clients have numerous settlement options to choose. If they do not choose a settlement option, the default is a reserve asset account only in states where it's permitted. Once a client has elected a reserve asset account, the account is opened with a third party vendor and the withdrawals are funded through an unaffiliated financial institution. The client receives a check book, statement and information regarding the new account. Interest is credited to each account monthly, there is only one interest rate for the program. The Company pays the administrative fees associated with the accounts but the clients may be assessed the following transaction fees should they occur:

- \$10.00- Insufficient Funds
- \$12.00- Stop Payment orders
- \$2.00- Draft Copies or special statements

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	1	\$ 9,195	5	\$ 343,193
b. 13 to 24 Months	2	\$ 209,173	9	\$ 861,735
c. 25 to 36 Months	7	\$ 508,073	11	\$ 1,328,118

## NOTES TO FINANCIAL STATEMENTS

d. 37 to 48 Months	7	\$ 856,770	4	\$ 84,933
e. Equity investment in SCAs *	2	\$ 24,177	6	\$ 416,144
f. 49 to 60 Months	95	\$ 2,651,878	109	\$ 2,878,991
g. Total (a+b+c+d+e+f)	114	\$ 4,259,266	144	\$ 5,913,114

(3)

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	144	\$ 5,913,113	0	\$ -
b. Number/amount of retained asset accounts issued/added during the year	5	\$ 613,063	0	\$ -
c. Investment earnings credited to retained asset accounts during the year	XXX	\$ 44,045	XXX	\$ -
d. Fees and other charges assessed to retained asset account during the year	XXX	\$ -	XXX	\$ -
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	\$ 12	0	\$ -
f. Number/amount of retained asset accounts closed/withdrawn during the year	35	\$ 2,310,943	0	\$ -
g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f)	114	\$ 4,259,266	0	\$ -

## H. Insurance-Linked Securities (ILS) Contracts

## I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

(1) Amount of admitted balance that could be realized from an investment vehicle	\$ 263,837,304
(2) Percentage Bonds	2.546%
(3) Percentage Stocks	0.000%
(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	12.816%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	84.638%

**NOTE 22 Events Subsequent**

Subsequent events have been considered through December 31, 2023 for the statutory statement issued on February 27, 2024.

**NOTE 23 Reinsurance**

## A. Ceded Reinsurance Report

**Section 1 - General Interrogatories**

(1) Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [ ] No [ X ]

If yes, give full details

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [ ] No [ X ]

If yes, give full details

**Section 2 - Ceded Reinsurance Report - Part A**

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [ ] No [ X ]

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. \$ N/A

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$ N/A

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [ ] No [ X ]

If yes, give full details

**Section 3 - Ceded Reinsurance Report - Part B**

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$126.6M

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [ ] No [ X ]

## B. Uncollectible Reinsurance

The Company has not commuted any ceded reinsurance during the year.

## C. Commutation of Reinsurance Reflected in Income and Expenses.

The Company has not commuted any ceded reinsurance during the year.

## D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - N/A

## E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer - N/A

**NOTES TO FINANCIAL STATEMENTS**

- F. Reinsurance Agreement with Affiliated Captive Reinsurer  
Effective October 1, 2016, the Company entered into a reinsurance agreement with Longhorn Reinsurance Company ("Longhorn"), an affiliated special purpose financial insurance company, domiciled under the laws of the state of Vermont. The agreement was for Longhorn to reinsure certain indexed universal life ("IUL") policies issued by LSW from January 1, 2011 through December 31, 2015. Effective July 1, 2017, LSW also ceded to Longhorn certain IUL policies issued during 2016. The reinsurance agreement includes policies that were in force and had existing reserves established by the Company as of the effective date of the agreement. The form of the reinsurance agreement with Longhorn is coinsurance; with most of the reinsurance being established on funds withheld basis, and the balance on a "pure" coinsurance basis. The "pure" coinsurance portion is secured by a letter of credit ("LOC") procured by NLIC for the account of Longhorn.
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework - N/A
- H. Reinsurance Credit  
N/A

**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**

For the reporting year ended 2023, premiums under traditional life participating policies were \$18.0 million. The Company accounts for its policyholder dividends based upon SSAP No. 51 - Life Contracts. The Company paid dividends on these policies in the amount of \$0.4 million.

**NOTE 30 Premium Deficiency Reserves - N/A**

**NOTE 31 Reserves for Life Contracts and Annuity Contracts**

(1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon death of insured. The Company does not return any portion of the final premium paid beyond the date of death, except where provided in policy provisions. Surrender values are not promised in excess of the legally computed reserves.

(2) Valuation of Substandard Policies

For Universal Life, Statutory reserves are calculated using actual rated and/or flat extra mortality attributed to the life. The additional reserve due to the substandard nature is not separately calculated and reported. Table ratings expire after 20 years or age 65, whichever is later.

For Traditional Life, Statutory reserves are determined by computing mean reserves using standard mortality, then calculating a substandard extra reserve. Where the extra premium is a flat extra, the extra reserve is equal to one-half the flat extra premium charge for the year. For policies with a percentage extra rating, the extra reserve is defined as the difference between mean reserves calculated using standard valuation mortality and mean reserves calculated using valuation mortality adjusted by the percentage rating. Table ratings expire after 20 years or age 65, whichever is later.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of December 31, 2023, the Company had \$4,764,012,230 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Texas. Reserves to cover the above insurance totaled \$51,683,541 at year end and are reported in Exhibit 5 - Miscellaneous Reserves.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

The Tabular Interest (Page 7, Part A, Line 4), Tabular less Actual Reserve Release (Page 7, Part A, Line 5), and Tabular Cost (Page 7, Part A, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

The Tabular Interest on funds not involving life contingencies (Page 7, Part A, Line 5), has been determined by formula as described in the instructions for Page 7.

(6) The details for other changes: N/A

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 6,257,965,601	\$ -	\$ -	\$ 6,257,965,601	37.8%
b. At book value less current surrender charge of 5% or more	\$ 1,992,830,712	\$ -	\$ -	\$ 1,992,830,712	12.0%
c. At fair value	\$ -	\$ -	\$ -	\$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	\$ 8,250,796,313	\$ -	\$ -	\$ 8,250,796,313	49.9%
e. At book value without adjustment (minimal or no charge or adjustment)	\$ 7,470,585,767	\$ -	\$ -	\$ 7,470,585,767	45.1%
(2) Not subject to discretionary withdrawal	\$ 829,233,945	\$ -	\$ -	\$ 829,233,945	5.0%
(3) Total (gross: direct + assumed)	\$ 16,550,616,025	\$ -	\$ -	\$ 16,550,616,025	100.0%
(4) Reinsurance ceded	\$ -	\$ -	\$ -	\$ -	
(5) Total (net)* (3) - (4)	\$ 16,550,616,025	\$ -	\$ -	\$ 16,550,616,025	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$ 964,051,258	\$ -	\$ -	\$ 964,051,258	

\* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ -	\$ -	\$ -	\$ -	0.0%
b. At book value less current surrender charge of 5% or more	\$ 119,024,690	\$ -	\$ -	\$ 119,024,690	9.3%
c. At fair value	\$ -	\$ -	\$ -	\$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	\$ 119,024,690	\$ -	\$ -	\$ 119,024,690	9.3%

**NOTES TO FINANCIAL STATEMENTS**

e. At book value without adjustment (minimal or no charge or adjustment)	\$ 1,160,096,423	\$ -	\$ -	\$ 1,160,096,423	90.7%
(2) Not subject to discretionary withdrawal	\$ -	\$ -	\$ -	\$ -	0.0%
(3) Total (gross: direct + assumed)	\$ 1,279,121,113	\$ -	\$ -	\$ 1,279,121,113	100.0%
(4) Reinsurance ceded	\$ -	\$ -	\$ -	\$ -	
(5) Total (net)* (3) - (4)	\$ 1,279,121,113	\$ -	\$ -	\$ 1,279,121,113	

(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	\$ 109,583,282	\$ -	\$ -	\$ 109,583,282	
---	----------------	------	------	----------------	--

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ -	\$ -	\$ -	\$ -	0.0%
b. At book value less current surrender charge of 5% or more	\$ 94,560,884	\$ -	\$ -	\$ 94,560,884	4.1%
c. At fair value	\$ -	\$ -	\$ -	\$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	\$ 94,560,884	\$ -	\$ -	\$ 94,560,884	4.1%
e. At book value without adjustment (minimal or no charge or adjustment)	\$ 36,418,047	\$ -	\$ -	\$ 36,418,047	1.6%
(2) Not subject to discretionary withdrawal	\$ 2,160,600,755	\$ -	\$ -	\$ 2,160,600,755	94.3%
(3) Total (gross: direct + assumed)	\$ 2,291,579,686	\$ -	\$ -	\$ 2,291,579,686	100.0%
(4) Reinsurance ceded	\$ -	\$ -	\$ -	\$ -	
(5) Total (net)* (3) - (4)	\$ 2,291,579,686	\$ -	\$ -	\$ 2,291,579,686	

(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$ 736,988	\$ -	\$ -	\$ 736,988	
---	------------	------	------	------------	--

D. Life & Accident & Health Annual Statement:

	Amount
(1) Exhibit 5, Annuities Section, Total (net)	\$ 17,761,163,382
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	\$ 3,573,757
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	\$ 2,291,579,686
(4) Subtotal (1+2+3)	\$ 20,056,316,825
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	\$ -
(6) Exhibit 3, Line 0399999, Column 2	\$ -
(7) Policyholder dividend and coupon accumulations	\$ -
(8) Policyholder premiums	\$ -
(9) Guaranteed interest contracts	\$ -
(10) Other contract deposit funds	\$ -
(11) Subtotal (5+6+7+8+9+10)	\$ -
(12) Combined Total (4+11)	\$ 20,056,316,825

**NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ -	\$ -	\$ -
b. Universal Life	\$ 257,431,492	\$ 216,229,641	\$ 268,786,897
c. Universal Life with Secondary Guarantees	\$ 124,719,395	\$ 87,813,481	\$ 126,103,370
d. Indexed Universal Life	\$ 2,155,580,854	\$ 2,033,544,289	\$ 2,069,718,972
e. Indexed Universal Life with Secondary Guarantees	\$ 6,334,476,626	\$ 4,539,337,348	\$ 5,310,643,543
f. Indexed Life	\$ -	\$ -	\$ -
g. Other Permanent Cash Value Life Insurance	\$ 58,986,893	\$ 58,986,893	\$ 135,247,540
h. Variable Life	\$ -	\$ -	\$ -
i. Variable Universal Life	\$ -	\$ -	\$ -
j. Miscellaneous Reserves	\$ -	\$ -	\$ -
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	\$ 332,280,394
b. Accidental Death Benefits	XXX	XXX	\$ 57,590
c. Disability - Active Lives	XXX	XXX	\$ 16,168,606
d. Disability - Disabled Lives	XXX	XXX	\$ 1,833,504
e. Miscellaneous Reserves	XXX	XXX	\$ 136,357,524
(3) Total (gross: direct + assumed)	\$ 8,931,195,260	\$ 6,935,911,652	\$ 8,397,197,940
(4) Reinsurance ceded	\$ 1,832,109,682	\$ 1,540,166,200	\$ 2,064,104,175
(5) Total (net) (3) - (4)	\$ 7,099,085,578	\$ 5,395,745,452	\$ 6,333,093,765
B. Separate Account with Guarantees - N/A			
C. Separate Account Nonguaranteed - N/A			
D. Life & Accident & Health Annual Statement:			Amount
(1) Exhibit 5, Life Insurance Section, Total (net)			\$ 6,178,676,541
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)			\$ 57,590
(3) Exhibit 5, Disability - Active Lives Section, Total (net)			\$ 16,168,606
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)			\$ 1,833,504
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)			\$ 136,357,524
(6) Subtotal (1+2+3+4+5)			\$ 6,333,093,765
Separate Accounts Statement			
(7) Exhibit 3, Line 0199999, Column 2		\$ -	
(8) Exhibit 3, Line 0499999, Column 2		\$ -	
(9) Exhibit 3, Line 0599999, Column 2		\$ -	
(10) Subtotal (7+8+9)		\$ -	
(11) Combined Total (6+10)		\$ 6,333,093,765	

**NOTES TO FINANCIAL STATEMENTS**

**NOTE 34 Premium & Annuity Considerations Deferred and Uncollected**

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

Type	Gross	Net of Loading
(1) Industrial	\$ -	\$ -
(2) Ordinary new business	\$ 24,885,812	\$ 625,331
(3) Ordinary renewal	\$ 67,891,227	\$ 55,760,563
(4) Credit Life	\$ -	\$ -
(5) Group Life	\$ -	\$ -
(6) Group Annuity	\$ -	\$ -
(7) Totals (1+2+3+4+5+6)	\$ 92,777,039	\$ 56,385,894

**NOTE 35 Separate Accounts - N/A**

**NOTE 36 Loss/Claim Adjustment Expenses - N/A**

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 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, 1A, 2 and 3.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [ X ] No [ ] N/A [ ]
- 1.3 State Regulating? ..... Texas
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 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 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 3.2 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
- 3.3 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
- 3.4 By what department or departments?  
Texas Department of Insurance .....
- 3.5 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 ]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.11 sales of new business? ..... Yes [ ] No [ X ]  
4.12 renewals? ..... Yes [ ] No [ X ]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.21 sales of new business? ..... Yes [ X ] No [ ]  
4.22 renewals? ..... Yes [ X ] No [ ]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]  
If yes, complete and file the merger history data file with the NAIC.
- 5.2 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

- 6.1 Has the 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 ]
- 6.2 If yes, give full information: .....
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [ X ]
- 7.2 If yes,  
7.21 State the percentage of foreign control; ..... 0.0 %  
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**GENERAL INTERROGATORIES**

- 8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If the response to 8.1 is yes, please identify the name of the DIHC.  
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

- 8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [ X ]
- 8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ X ] N/A [ ]
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
PricewaterhouseCoopers, LLP 185 Asylum St. Suite 2400 Hartford, CT 06103-3404 .....
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [ X ]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:  
.....
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [ X ]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:  
.....
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [ ] No [ ] N/A [ X ]
- 10.6 If the response to 10.5 is no or n/a, please explain.  
The reporting entity has not established an Audit Committee. It has elected to appoint the Joint Audit Committee of its parent company to meet the requirements of the Model Audit Rule as adopted by the State of Texas. ....
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Michael H. Crawford, VP, Appointed Actuary, Life Insurance Company of the Southwest, 15455 Dallas Parkway Ste. 800, Addison, TX 75001 .....
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ X ] No [ ]
- 12.11 Name of real estate holding company ... CIP14 WFS Investor LLC, CrossHarbor Inst Partn 2018, CrossHarbor Instit Ptners 2014, CrossHarbor Inst Partn 2021, Crow Holdings Realty Ptr VII, Waterton Residential Property Venture XI
- 12.12 Number of parcels involved ..... 6
- 12.13 Total book/adjusted carrying value ..... \$ 36,702,779
- 12.2 If yes, provide explanation  
The Company is a partner in six real estate joint ventures. See Schedule BA - Part 1, Line 2199999 .....
- 13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?  
.....
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]
- 13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]
- 14.1 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?  
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.  
Yes [ X ] No [ ]
- 14.11 If the response to 14.1 is No, please explain:  
.....
- 14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [ X ]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).  
.....
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).  
.....

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
GENERAL INTERROGATORIES**

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [ X ]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

**BOARD OF DIRECTORS**

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [ X ] No [ ]
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [ X ] No [ ]

**FINANCIAL**

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- |   |          |   |
|---|----------|---|
| 20.11 To directors or other officers.....               | \$ ..... | 0 |
| 20.12 To stockholders not officers.....                 | \$ ..... | 0 |
| 20.13 Trustees, supreme or grand (Fraternal Only) ..... | \$ ..... | 0 |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- |   |          |   |
|---|----------|---|
| 20.21 To directors or other officers.....               | \$ ..... | 0 |
| 20.22 To stockholders not officers.....                 | \$ ..... | 0 |
| 20.23 Trustees, supreme or grand (Fraternal Only) ..... | \$ ..... | 0 |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- |                                 |          |   |
|---------------------------------|----------|---|
| 21.21 Rented from others.....   | \$ ..... | 0 |
| 21.22 Borrowed from others..... | \$ ..... | 0 |
| 21.23 Leased from others .....  | \$ ..... | 0 |
| 21.24 Other .....               | \$ ..... | 0 |
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [ X ]
- 22.2 If answer is yes:
- |   |          |
|---|----------|
| 22.21 Amount paid as losses or risk adjustment \$ ..... | 0        |
| 22.22 Amount paid as expenses .....                     | \$ ..... |
| 22.23 Other amounts paid .....                          | \$ ..... |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ X ] No [ ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 25,270,064
- 24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [ X ]
- 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

**INVESTMENT**

- 25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [ X ] No [ ]



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

- 25.02 If no, give full and complete information, relating thereto  
 .....
- 25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)  
 .....
- 25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. .... \$ .....0
- 25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. .... \$ .....0
- 25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [ X ]
- 25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [ X ]
- 25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [ X ]
- 25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:
- 25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....0
- 25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ .....0
- 25.093 Total payable for securities lending reported on the liability page. .... \$ .....0

- 26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). .... Yes [ X ] No [ ]
- 26.2 If yes, state the amount thereof at December 31 of the current year:
- 26.21 Subject to repurchase agreements ..... \$ .....0
- 26.22 Subject to reverse repurchase agreements ..... \$ .....0
- 26.23 Subject to dollar repurchase agreements ..... \$ .....0
- 26.24 Subject to reverse dollar repurchase agreements ..... \$ .....0
- 26.25 Placed under option agreements ..... \$ .....0
- 26.26 Letter stock or securities restricted as to sale -  
 excluding FHLB Capital Stock ..... \$ .....0
- 26.27 FHLB Capital Stock ..... \$ ..... 73,766,900
- 26.28 On deposit with states ..... \$ ..... 3,324,064
- 26.29 On deposit with other regulatory bodies ..... \$ .....0
- 26.30 Pledged as collateral - excluding collateral pledged to an FHLB ..... \$ ..... 181,478,310
- 26.31 Pledged as collateral to FHLB - including assets backing funding agreements ..... \$ ..... 3,164,274,087
- 26.32 Other ..... \$ ..... 630,693,194

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

- 27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]
- 27.2 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.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

- 27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [ X ]
- 27.4 If the response to 27.3 is YES, does the reporting entity utilize:
- 27.41 Special accounting provision of SSAP No. 108 ..... Yes [ ] No [ ]
- 27.42 Permitted accounting practice ..... Yes [ ] No [ ]
- 27.43 Other accounting guidance ..... Yes [ ] No [ ]
- 27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: ..... Yes [ ] No [ ]
- The reporting entity has obtained explicit approval from the domiciliary state.
  - Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
  - Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
  - Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.
- 28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes [ ] No [ X ]
- 28.2 If yes, state the amount thereof at December 31 of the current year. .... \$ .....0
29. 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 [ ]

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest**  
**GENERAL INTERROGATORIES**

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [ X ]

29.04 If yes, give full and complete information relating thereto:

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

29.05 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 Company, Inc. ....	U.....
PineBridge Investments LLC .....	U.....

29.0597 For those firms/individuals listed in the table for Question 29.05, 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 [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
109396 .....	NLG Capital, Inc. ....	5493008017ZBDR2FW152 .....	SEC .....	DS.....
281851 .....	Varagon Capital Partners LP .....		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.....

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [ X ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds .....	22,943,856,946	20,843,193,398	(2,100,663,548)
31.2 Preferred stocks .....	14,014,750	13,874,423	(140,327)
31.3 Totals	22,957,871,696	20,857,067,821	(2,100,803,875)

31.4 Describe the sources or methods utilized in determining the fair values:

National Association of Insurance Commissioners SVO and S&P Pricing .....

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [ ] No [ X ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
 .....

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

33.2 If no, list exceptions:  
 .....

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 ]

35. 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 ]

36. 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 ]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

- a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
- b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
- c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
- d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [ X ]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [ X ]

38.2 If the response to 38.1 is yes, on what schedule are they reported?  
 .....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [ X ]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?  
 39.21 Held directly ..... Yes [ ] No [ X ]  
 39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ X ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1	2	3
Name of Cryptocurrency	Immediately Converted to USD, Directly Held, or Both	Accepted for Payment of Premiums

**OTHER**

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? .....\$ ..... 1,185

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1	2
Name	Amount Paid
Massachusetts Association of School Business Officials .....	675
NAGDCA .....	510

41.1 Amount of payments for legal expenses, if any? .....\$ ..... 1,794,853

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1	2
Name	Amount Paid
ALSTON AND BIRD .....	824,264

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? .....\$ ..... 0

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1	2
Name	Amount Paid

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

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

**Life, Accident and Health Companies/Fraternal Benefit Societies:**

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [ X ]
- 1.2 If yes, indicate premium earned on U.S. business only .....\$ .....0
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....\$ .....0  
 1.31 Reason for excluding:  
 .....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ....\$ .....0
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. ....\$ .....0
- 1.6 Individual policies: Most current three years:  
 1.61 Total premium earned .....\$ .....0  
 1.62 Total incurred claims .....\$ .....0  
 1.63 Number of covered lives .....0  
All years prior to most current three years  
 1.64 Total premium earned .....\$ .....0  
 1.65 Total incurred claims .....\$ .....0  
 1.66 Number of covered lives .....0
- 1.7 Group policies: Most current three years:  
 1.71 Total premium earned .....\$ .....0  
 1.72 Total incurred claims .....\$ .....0  
 1.73 Number of covered lives .....0  
All years prior to most current three years  
 1.74 Total premium earned .....\$ .....0  
 1.75 Total incurred claims .....\$ .....0  
 1.76 Number of covered lives .....0

2. Health Test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator .....	0	0
2.2 Premium Denominator .....	5,297,679,879	3,872,852,376
2.3 Premium Ratio (2.1/2.2) .....	0.000	0.000
2.4 Reserve Numerator .....	0	10,000
2.5 Reserve Denominator .....	24,011,155,538	21,409,611,405
2.6 Reserve Ratio (2.4/2.5) .....	0.000	0.000

- 3.1 Does this reporting entity have Separate Accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ ] No [ ] N/A [ X ]
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....\$ .....0
- 3.4 State the authority under which Separate Accounts are maintained:  
 .....
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [ ]
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [ ]
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....\$ .....0
4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
- 4.1 Amount of loss reserves established by these annuities during the current year: .....\$ .....0
- 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
P&C Insurance Company And Location	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

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

- 5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .... \$ .....0
- 5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. .... \$ .....0
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ X ] No [ ] N/A [ ]
- 6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Longhorn Reinsurance Company .....	16057 .....	VT.....	1,780,933,464 .....	25,000,000 .....	0 .....	1,804,717,691 .....

7. Provide the following for individual ordinary life insurance\* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
- 7.1 Direct Premium Written ..... \$ ..... 2,536,043,044
- 7.2 Total Incurred Claims ..... \$ ..... 326,872,547
- 7.3 Number of Covered Lives ..... 859,122

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurantee)
Universal Life (with or without secondary gurantee)
Variable Universal Life (with or without secondary gurantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 8.1 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 [ ]

**Life, Accident and Health Companies Only:**

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [ X ] No [ ]
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid ..... \$ ..... 436,070,091
- 9.22 Received..... \$ ..... 0
- 10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [ X ]
- 10.2 If yes, what amount pertaining to these lines is included in:
- 10.21 Page 3, Line 1 ..... \$ .....0
- 10.22 Page 4, Line 1 ..... \$ .....0
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... \$ ..... 584,496,410
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash ..... \$ ..... 143,520,476
- 12.12 Stock ..... \$ ..... 1,025,000
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]  
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium .....	0 .....	0 .....	0 .....
13.32 Paid claims .....	0 .....	0 .....	0 .....
13.33 Claim liability and reserve (beginning of year) .....	0 .....	0 .....	0 .....
13.34 Claim liability and reserve (end of year) .....	0 .....	0 .....	0 .....
13.35 Incurred claims .....	0 .....	0 .....	0 .....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

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

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....0	.....0
13.42	\$25,000 - 99,999	.....0	.....0
13.43	\$100,000 - 249,999	.....0	.....0
13.44	\$250,000 - 999,999	.....0	.....0
13.45	\$1,000,000 or more	.....0	.....0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? .....\$ .....0

**Fraternal Benefit Societies Only:**

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?  
 .....
16. How are the subordinate branches represented in the supreme or governing body?  
 .....
17. What is the basis of representation in the governing body?  
 .....
- 18.1 How often are regular meetings of the governing body held?  
 .....
- 18.2 When was the last regular meeting of the governing body held? .....
- 18.3 When and where will the next regular or special meeting of the governing body be held?  
 .....
- 18.4 How many members of the governing body attended the last regular meeting? ..... 0
- 18.5 How many of the same were delegates of the subordinate branches? ..... 0
19. How are the expenses of the governing body defrayed?  
 .....
20. When and by whom are the officers and directors elected?  
 .....
21. What are the qualifications for membership?  
 .....
22. What are the limiting ages for admission?  
 .....
23. What is the minimum and maximum insurance that may be issued on any one life?  
 .....
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
- 26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
- 26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?  
     27.11 First Year ..... 0.0 %  
     27.12 Subsequent Years ..... 0.0 %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
- 28.2 If so, what amount and for what purpose? ..... \$ .....0
- 29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
- 29.2 If yes, at what age does the benefit commence? ..... 0
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
- 30.2 If yes, when?  
 .....
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
- 32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
- 32.3 If yes, explain  
 .....
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

\$000 omitted for amounts of life insurance

	1 2023	2 2022	3 2021	4 2020	5 2019
<b>Life Insurance in Force</b> (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4) .....	188,102,694	161,370,739	137,962,588	115,981,531	98,374,457
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....	85,125,214	71,886,680	59,692,783	42,094,644	24,904,258
3. Credit life (Line 21, Col. 6) .....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) .....	9,361	9,593	9,861	10,185	10,422
5. Industrial (Line 21, Col. 2) .....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4) .....	0	0	0	0	0
7. Total (Line 21, Col. 10) .....	273,237,269	233,267,012	197,665,232	158,086,360	123,289,137
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated .....	176,551,310,460	130,974,551,504	0	0	0
<b>New Business Issued</b> (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2) .....	36,707,019	31,038,568	28,256,284	23,911,833	23,088,202
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) .....	22,081,298	19,238,537	22,381,211	20,545,115	12,800,635
10. Credit life (Line 2, Col. 6) .....	0	0	0	0	0
11. Group (Line 2, Col. 9) .....	0	0	0	0	0
12. Industrial (Line 2, Col. 2) .....	0	0	0	0	0
13. Total (Line 2, Col. 10) .....	58,788,317	50,277,105	50,637,495	44,456,948	35,888,836
<b>Premium Income - Lines of Business</b> (Exhibit 1 - Part 1)					
14. Individual life (Line 20.4, Col. 2) .....	2,264,255,943	0	0	0	0
15. Group life (Line 20.4, Col. 3) .....	5,729	0	0	0	0
16. Individual annuities (Line 20.4, Col. 4) .....	2,901,291,583	1,761,759,999	1,521,102,250	1,333,414,256	1,427,515,871
17. Group annuities (Line 20.4, Col. 5) .....	132,093,326	109,550,987	51,464,718	68,899,794	111,014,582
18. Accident & Health (Line 20.4, Col. 6) .....	33,298	37,267	40,319	44,882	47,342
19. Other lines of business (Line 20.4, Col. 8) .....	0	0	0	0	0
20. Total .....	5,297,679,879	1,871,348,253	1,572,607,287	1,402,358,932	1,538,577,795
<b>Balance Sheet (Pages 2 &amp; 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) .....	32,742,547,599	28,473,173,489	27,512,074,174	25,868,458,631	22,877,628,104
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....	30,433,770,655	26,703,547,628	25,538,143,200	24,209,027,911	21,362,022,024
23. Aggregate life reserves (Page 3, Line 1) .....	24,097,830,905	21,503,287,957	19,699,896,426	18,074,158,357	16,824,434,416
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 .....	0	88,790,959	0	0	0
24. Aggregate A & H reserves (Page 3, Line 2) .....	313,325	355,643	363,371	397,105	420,258
25. Deposit-type contract funds (Page 3, Line 3) .....	2,291,579,687	2,235,953,580	2,185,127,415	2,181,504,529	2,120,425,694
26. Asset valuation reserve (Page 3, Line 24.01) .....	439,568,302	441,234,347	384,741,471	228,979,212	185,169,657
27. Capital (Page 3, Lines 29 and 30) .....	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
28. Surplus (Page 3, Line 37) .....	2,305,776,944	1,766,625,862	1,970,930,974	1,656,430,720	1,512,606,080
<b>Cash Flow (Page 5)</b>					
29. Net Cash from Operations (Line 11) .....	2,940,416,155	2,087,223,368	2,277,925,163	1,542,418,937	1,742,597,535
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital .....	2,748,575,008	2,211,000,267	2,358,761,845	1,888,475,056	1,700,809,298
31. Authorized control level risk - based capital .....	350,576,353	321,309,787	297,814,230	256,187,656	235,461,254
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b> (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1) .....	71.8	73.5	69.3	68.8	73.3
33. Stocks (Lines 2.1 and 2.2) .....	0.3	0.3	0.4	0.4	0.5
34. Mortgage loans on real estate(Lines 3.1 and 3.2) .....	13.4	16.1	16.6	14.0	14.4
35. Real estate (Lines 4.1, 4.2 and 4.3) .....	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short-term investments (Line 5) .....	0.7	0.5	0.1	0.3	0.0
37. Contract loans (Line 6) .....	2.4	2.2	1.9	1.9	2.0
38. Derivatives (Page 2, Line 7) .....	7.0	2.6	7.1	10.7	5.8
39. Other invested assets (Line 8) .....	4.3	4.7	4.6	4.0	3.9
40. Receivables for securities (Line 9) .....	0.1	0.0	0.0	0.0	0.1
41. Securities lending reinvested collateral assets (Line 10) .....	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11) .....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12) .....	100.0	100.0	100.0	100.0	100.0
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1) .....	0	0	0	0	0
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) .....	0	0	0	0	0
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1), .....	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) .....	0	0	0	0	0
48. Affiliated mortgage loans on real estate .....	0	0	0	0	0
49. All other affiliated .....	32,468,817	100,000	100,000	100,000	100,000
50. Total of above Lines 44 to 49 .....	32,468,817	100,000	100,000	100,000	100,000
51. Total Investment in Parent included in Lines 44 to 49 above .....	0	0	0	0	0



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**FIVE-YEAR HISTORICAL DATA**

(Continued)

	1 2023	2 2022	3 2021	4 2020	5 2019
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	246,671,333	157,303,194	113,869,548	141,800,351	109,678,558
53. Total admitted assets (Page 2, Line 28, Col. 3) .....	32,742,547,599	28,473,173,489	27,512,074,174	25,868,458,631	22,877,628,104
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income) .....	1,761,486,672	611,161,072	1,440,219,897	1,113,747,467	1,383,713,316
55. Realized capital gains (losses) (Page 4, Line 34, Column 1) .....	(40,968,321)	(15,491,499)	(10,845,025)	(40,383,460)	(29,151,642)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) .....	(26,932,044)	24,095,620	160,264,537	(538,676)	(17,245,940)
57. Total of above Lines 54, 55 and 56 .....	1,693,586,307	619,765,193	1,589,639,409	1,072,825,332	1,337,315,734
<b>Benefits and Reserve Increases (Page 6)</b>					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8) .....	2,145,589,122	1,674,871,805	1,606,762,316	1,406,040,222	1,280,264,919
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) .....	10,054	22,829	3,424	24,788	22,258
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2) .....	1,051,883,005	1,135,564,033	1,013,672,462	636,078,168	583,367,633
61. Increase in A & H reserves (Line 19, Col. 6) .....	(42,315)	(2,980)	383,697	(18,024)	(26,222)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1) .....	446,196	281,277	(162,660)	130,472	56,271
<b>Operating Percentages</b>					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 .....	21.8	26.2	27.8	29.4	30.0
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 .....	7.3	6.8	6.1	6.8	6.9
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) .....	(98.4)	40.5	(72.3)	4.3	(7.2)
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) .....	0.0	0.0	0.0	0.0	0.0
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) .....	0.0	0.0	0.0	0.0	0.0
<b>A &amp; H Claim Reserve Adequacy</b>					
68. Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3) .....	0	0	XXX	XXX	XXX
69. Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) .....	0	0	XXX	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3) .....	2,000	0	XXX	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3) .....	10,000	0	XXX	XXX	XXX
<b>Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)</b>					
72. Individual industrial life (Page 6.1, Col. 2) .....	0	0	0	0	0
73. Individual whole life (Page 6.1, Col. 3) .....	16,684,901	(3,643,996)	0	0	0
74. Individual term life (Page 6.1, Col. 4) .....	42,667,187	(28,979,860)	0	0	0
75. Individual indexed life (Page 6.1, Col. 5) .....	238,563,668	(32,335,692)	0	0	0
76. Individual universal life (Page 6.1, Col. 6) .....	(210,167)	(8,945,311)	0	0	0
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7) .....	(8,525,599)	4,494,805	0	0	0
78. Individual variable life (Page 6.1, Col. 8) .....	0	0	0	0	0
79. Individual variable universal life (Page 6.1, Col. 9) .....	0	0	0	0	0
80. Individual credit life (Page 6.1, Col. 10) .....	0	0	0	0	0
81. Individual other life (Page 6.1, Col. 11) .....	0	0	0	0	0
82. Individual YRT mortality risk only (Page 6.1, Col. 12) .....	0	0	0	0	0
83. Group whole life (Page 6.2, Col. 2) .....	240,626	149,134	0	0	0
84. Group term life (Page 6.2, Col. 3) .....	0	0	0	0	0
85. Group universal life (Page 6.2, Col. 4) .....	0	0	0	0	0
86. Group variable life (Page 6.2, Col. 5) .....	0	0	0	0	0
87. Group variable universal life (Page 6.2, Col. 6) .....	0	0	0	0	0
88. Group credit life (Page 6.2, Col. 7) .....	0	0	0	0	0
89. Group other life (Page 6.2, Col. 8) .....	0	0	0	0	0
90. Group YRT mortality risk only (Page 6.2, Col. 9) .....	0	0	0	0	0
91. Individual deferred fixed annuities (Page 6.3, Col. 2) .....	16,365,846	(113,462,053)	0	0	0
92. Individual deferred indexed annuities (Page 6.3, Col. 3) .....	267,808,519	221,192	0	0	0
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4) .....	0	0	0	0	0
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5) .....	0	0	0	0	0
95. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6) .....	(320,113)	(622,668)	0	0	0
96. Individual other annuities (Page 6.3, Col. 7) .....	48,959	(767,198)	0	0	0
97. Group deferred fixed annuities (Page 6.4, Col. 2) .....	13,745,892	(16,433,888)	0	0	0
98. Group deferred indexed annuities (Page 6.4, Col. 3) .....	5,928,823	1,973,443	0	0	0
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4) .....	0	0	0	0	0
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5) .....	0	0	0	0	0
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6) .....	0	0	0	0	0
102. Group other annuities (Page 6.4, Col. 7) .....	0	0	0	0	0
103. A & H-comprehensive individual (Page 6.5, Col. 2) .....	0	0	0	0	0
104. A & H-comprehensive group (Page 6.5, Col. 3) .....	0	0	0	0	0
105. A & H-Medicare supplement (Page 6.5, Col. 4) .....	0	0	0	0	0
106. A & H-vision only (Page 6.5, Col. 5) .....	0	0	0	0	0
107. A & H-dental only (Page 6.5, Col. 6) .....	0	0	0	0	0
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7) .....	0	0	0	0	0
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8) .....	0	0	0	0	0
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9) .....	0	0	0	0	0
111. A & H-credit (Page 6.5, Col. 10) .....	0	0	0	0	0
112. A & H-disability income (Page 6.5, Col. 11) .....	48,660	15,885	0	0	0
113. A & H-long-term care (Page 6.5, Col. 12) .....	0	0	0	0	0
114. A & H-other (Page 6.5, Col. 13) .....	0	0	0	0	0
115. Aggregate of all other lines of business (Page 6, Col. 8) .....	33,579,568	49,500,166	0	0	0
116. Fraternal (Page 6, Col. 7) .....	0	0	0	0	0
117. Total (Page 6, Col. 1) .....	626,626,771	(148,836,040)	0	0	0

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? .....

Yes [ ] No [ ]

If no, please explain: .....



**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
LIFE INSURANCE (STATE PAGE)<sup>(b)</sup>**

NAIC Group Code 0634

BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2023

NAIC Company Code 65528

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
<b>Individual Life</b>												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	21,326,427	0	35,815	30,821	200,152	266,789	2,867,418	57,105	2,868,749	31,829	5,225,101	
3. Term	199,108,153	0	0	0	0	0	101,851,133	0	220,369	959,056	103,030,558	
4. Indexed	2,242,604,181	0	0	0	0	0	179,847,537	0	244,022,957	2,672,224	426,542,718	
5. Universal	35,211,544	0	0	0	0	0	32,012,617	496,903	7,737,341	383,693	40,630,554	
6. Universal with secondary guarantees	19,557,462	0	0	0	0	0	17,780,690	275,994	4,297,533	213,113	22,567,330	
7. Variable	0	0	0	0	0	0	0	0	0	0	0	
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	
9. Credit	0	0	0	0	0	0	0	0	0	0	0	
10. Other	0	0	0	0	0	0	0	0	0	0	0	
11. Total Individual Life (f)	2,517,807,767	0	35,815	30,821	200,152	266,789	333,759,394	830,002	259,146,949	4,259,915	597,996,261	
<b>Group Life</b>												
12. Whole	6,003	0	0	0	0	0	115,225	2,128	8,168	471	125,991	
13. Term	0	0	0	0	0	0	0	0	0	0	0	
14. Universal	0	0	0	0	0	0	0	0	0	0	0	
15. Variable	0	0	0	0	0	0	0	0	0	0	0	
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	
17. Credit	0	0	0	0	0	0	0	0	0	0	0	
18. Other	0	0	0	0	0	0	0	0	0	0	0	
19. Total Group Life (f)	6,003	0	0	0	0	0	115,225	2,128	8,168	471	125,991	
<b>Individual Annuities</b>												
20. Fixed	836,713,627	0	0	0	0	0	19,193,837	0	70,072,670	71,659	89,338,166	
21. Indexed	2,064,577,956	0	0	0	0	0	99,719,419	0	1,401,844,361	372,387	1,501,936,168	
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	
25. Other	0	0	0	0	0	0	0	0	0	0	0	
26. Total Individual Annuities (f)	2,901,291,583	0	0	0	0	0	118,913,257	0	1,471,917,031	444,046	1,591,274,334	
<b>Group Annuities</b>												
27. Fixed	128,126,988	0	0	0	0	0	6,813,992	0	106,671,871	24,057	113,509,919	
28. Indexed	3,966,338	0	0	0	0	0	1,497,436	0	33,125,103	6,460	34,628,999	
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	
32. Other	0	0	0	0	0	0	0	0	0	0	0	
33. Total Group Annuities (f)	132,093,326	0	0	0	0	0	8,311,427	0	139,796,974	30,516	148,138,918	
<b>Accident and Health</b>												
34. Comprehensive individual (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
35. Comprehensive group (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
36. Medicare Supplement (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
37. Vision only (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
38. Dental only (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
40. Title XVIII Medicare (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
41. Title XIX Medicaid (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
42. Credit A&H	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
43. Disability income (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
44. Long-term care (d)	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
45. Other health (d)	34,875	0	0	0	0	0	XXX	XXX	XXX	10,054	10,054	
46. Total Accident and Health	34,875	0	0	0	0	0	XXX	XXX	XXX	10,054	10,054	
47. Total	5,551,233,553 (c)	0	35,815	30,821	200,152	266,789	461,099,303	832,130	1,870,869,122	4,745,003	2,337,545,558	

24-GT

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

LIFE INSURANCE (STATE PAGE) (Continued)<sup>(b)</sup>

NAIC Group Code 0634

BUSINESS IN THE STATE OF

Grand Total

DURING THE YEAR 2023

NAIC Company Code 65528

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit							
	13 Incurred During Current Year	Claims Settled During Current Year								22 Unpaid December 31, Current Year	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)			
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23 Number of Pals/Certs	24 Amount	25 Number of Pals/Certs	26 Amount	27 Number of Pals/Certs	28 Amount		
		14 Number of Pals/Certs	15 Amount	16 Number of Pals/Certs	17 Amount	18 Number of Pals/Certs	19 Amount	20 Number of Pals/Certs	21 Amount									
Individual Life																		
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
2. Whole	1,060,441	11	1,286,130	0	0	0	11	1,286,130	230,077	0	0	0	0	0	0	0	0	
3. Term	65,256,808	886	109,156,514	4	425,000	78	968	28,416,348	137,997,862	12,106,772	0	0	0	0	0	0	0	
4. Indexed	143,897,662	1,119	186,499,400	3	115,000	64	1,186	15,568,308	202,182,708	30,049,143	0	0	0	0	0	0	0	
5. Universal	42,306,511	615	49,667,616	0	0	0	615	0	4,906,859	0	0	0	0	0	0	0	0	
6. Universal with secondary guarantees	3,993,470	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
10. Other	96,781	0	0	0	0	0	0	0	96,781	151,643	58,222,495,019	(60,507)	(18,613,701,315)	855,130	272,230,155,054	0	0	
11. Total Individual Life	256,611,674	2,631	346,609,660	7	540,000	142	43,984,656	2,780	391,134,316	47,389,633	151,643	58,222,495,019	(60,507)	(18,613,701,315)	855,130	272,230,155,054	0	
Group Life																		
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	(120)	(233,019)	6,478	9,361,937	0	(a)
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0	(120)	(233,019)	6,478	9,361,937	0	0
Individual Annuities																		
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
21. Indexed	134,612,529	2,774	131,092,803	0	0	0	2,774	131,092,803	24,315,109	0	0	0	0	0	0	0	0	
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
25. Other	0	0	0	0	0	0	0	0	0	53,609	2,308,887,508	(32,189)	(834,291,941)	486,569	16,100,430,305	0	0	
26. Total Individual Annuities	134,612,529	2,774	131,092,803	0	0	0	2,774	131,092,803	24,315,109	53,609	2,308,887,508	(32,189)	(834,291,941)	486,569	16,100,430,305	0	0	
Group Annuities																		
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	11	4,455,778	(2,176)	(50,768,192)	30,575	1,286,422,444	0	0	
Accident and Health																		
34. Comprehensive individual	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
35. Comprehensive group	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
36. Medicare Supplement	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
37. Vision only	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
38. Dental only	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
39. Federal Employees Health Benefits Plan	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
40. Title XVIII Medicare	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
41. Title XIX Medicaid	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
42. Credit A&H	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
43. Disability income	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
44. Long-term care	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	
45. Other health	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(43)	(2,644)	436	29,553	0	
46. Total Accident and Health	(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(43)	(2,644)	436	29,553	0	
47. TOTAL		391,224,203	5,405	477,702,463	7	540,000	142	43,984,656	5,554	522,227,119	71,704,742	205,263	60,535,838,305	(95,035)	(19,498,997,110)	1,379,188	289,626,399,293	

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ 0, current year \$ 0. Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year \$ 0, current year \$ 0.  
 (b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount \$ 0.  
 (c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: \$ 1,653,743 Group: \$ 0 Total: \$ 1,653,743  
 (d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0.  
 (e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 0.  
 (f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) \$ 0 Column 7) \$ 0 Column 12) \$ 0  
 2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) \$ 0 Column 7) \$ 0 Column 12) \$ 0  
 3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) \$ 0 Column 7) \$ 0 Column 12) \$ 0  
 4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) \$ 0 Column 7) \$ 0 Column 12) \$ 0

24.1.GT

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	
1. In force end of prior year	0	0	766,247	233,257,419	0	0	1	6,604	9,593	233,267,012
2. Issued during year	0	0	152,490	58,788,317	0	0	0	0	0	58,788,317
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	2,305	739,874	0	0	0	(1)	6	739,880
5. Increased during year (net)	0	0	0	421,677	0	0	0	0	0	421,677
6. Subtotals, Lines 2 to 5	0	0	154,795	59,949,868	0	0	0	(1)	6	59,949,874
7. Additions by dividends during year	XXX	0	XXX	5,428	XXX	0	XXX	XXX	0	5,428
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	921,042	293,212,715	0	0	1	6,603	9,599	293,222,314
Deductions during year:										
10. Death	0	0	1,642	305,247	0	0	XXX	105	187	305,434
11. Maturity	0	0	29	282	0	0	XXX	16	31	313
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	259	67,235	0	0	0	0	0	67,235
14. Surrender	0	0	10,232	3,331,297	0	0	0	4	5	3,331,302
15. Lapse	0	0	49,022	15,052,992	0	0	0	0	0	15,052,992
16. Conversion	0	0	434	434,038	0	0	XXX	XXX	XXX	434,038
17. Decreased (net)	0	0	13	656,307	0	0	0	0	15	656,322
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	289	137,409	0	0	0	0	0	137,409
20. Totals (Lines 10 to 19)	0	0	61,920	19,984,807	0	0	0	125	238	19,985,045
21. In force end of year (b) (Line 9 minus Line 20)	0	0	859,122	273,227,908	0	0	1	6,478	9,361	273,237,269
22. Reinsurance ceded end of year	XXX	0	XXX	60,559,024	XXX	0	XXX	XXX	0	60,559,024
23. Line 21 minus Line 22	XXX	0	XXX	212,668,884	XXX	(a)	XXX	XXX	9,361	212,678,245
<b>DETAILS OF WRITE-INS</b>										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901. ABR Acceleration	0	0	0	0	0	0	0	0	0	0
1902. LTC Acceleration	0	0	0	0	0	0	0	0	0	0
1903. ABR Acceleration	0	0	289	137,391	0	0	0	0	0	137,391
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	18	0	0	0	0	0	18
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	289	137,409	0	0	0	0	0	137,409

Life, Accident and Health Companies Only:

(a) Group \$ 0 ; Individual \$ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount \$ 0

Additional accidental death benefits included in life certificates were in amount \$ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)  
**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends .....	XXX	0	XXX	8,494
25. Other paid-up insurance .....	0	0	5,708	187,451
26. Debit ordinary insurance .....	XXX	XXX	0	0

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing .....	0	0	0	0
28. Term policies - other .....	45,752	22,048,729	210,347	84,847,268
29. Other term insurance - decreasing .....	XXX	0	XXX	3
30. Other term insurance .....	XXX	32,569	XXX	213,200
31. Totals (Lines 27 to 30) .....	45,752	22,081,298	210,347	85,060,471
Reconciliation to Lines 2 and 21:				
32. Term additions .....	XXX	0	XXX	17,517
33. Totals, extended term insurance .....	XXX	XXX	561	47,227
34. Totals, whole life and endowment .....	106,738	36,707,019	648,214	188,102,694
35. Totals (Lines 31 to 34) .....	152,490	58,788,317	859,122	273,227,909

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial .....	0	0	0	0
37. Ordinary .....	58,360,614	427,703	273,098,275	129,634
38. Credit Life (Group and Individual) .....	0	0	0	0
39. Group .....	0	0	9,362	0
40. Totals (Lines 36 to 39) .....	58,360,614	427,703	273,107,637	129,634

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies .....	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis .....	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21 .....	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21 .....	0	0	0	0
45. Group Permanent Insurance included in Line 21 .....	0	0	6,478	9,362

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies .....	418,682
---	---------

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.	
47.1 .....	
47.2 .....	

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certi- ficates	8 Amount of Ins- urance
48. Waiver of Premium .....	0	0	0	0	0	0	0	0
49. Disability Income .....	0	0	0	0	0	0	0	0
50. Extended Benefits .....	0	0	XXX	XXX	0	0	0	0
51. Other .....	0	0	0	0	0	0	0	0
52. Total .....	0	(a) 0	0	(a) 0	0	(a) 0	0	(a) 0

(a) See the Annual Audited Financial Reports section of the annual statement instructions

**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year .....	56	566	0	0
2. Issued during year .....	2	114	0	0
3. Reinsurance assumed .....	0	0	0	0
4. Increased during year (net) .....	0	0	0	0
5. Total (Lines 1 to 4) .....	58	680	0	0
Deductions during year:				
6. Decreased (net) .....	1	236	0	0
7. Reinsurance ceded .....	0	0	0	0
8. Totals (Lines 6 and 7) .....	1	236	0	0
9. In force end of year (line 5 minus line 8) .....	57	444	0	0
10. Amount on deposit .....	3,573,759	(a) 28,772,134	0	(a) 0
11. Income now payable .....	57	444	0	0
12. Amount of income payable .....	(a) 388,476	(a) 6,125,231	(a) 0	(a) 0

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year .....	520	464,629	3,212	32,740
2. Issued during year .....	35	53,574	32	11
3. Reinsurance assumed .....	0	0	0	0
4. Increased during year (net) .....	1	0	0	0
5. Totals (Lines 1 to 4) .....	556	518,203	3,244	32,751
Deductions during year:				
6. Decreased (net) .....	43	32,146	370	2,176
7. Reinsurance ceded .....	0	1	0	0
8. Totals (Lines 6 and 7) .....	43	32,147	370	2,176
9. In force end of year (line 5 minus line 8) .....	513	486,056	2,874	30,575
Income now payable:				
10. Amount of income payable .....	(a) 3,149,197	XXX	XXX	(a) 0
Deferred fully paid:				
11. Account balance .....	XXX	(a) 6,131,510,566	XXX	(a) 14,037,342
Deferred not fully paid:				
12. Account balance .....	XXX	(a) 9,965,770,542	XXX	(a) 1,272,385,102

**ACCIDENT AND HEALTH INSURANCE**

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year .....	0	0	0	0	479	32,197
2. Issued during year .....	0	0	0	0	0	0
3. Reinsurance assumed .....	0	0	0	0	0	0
4. Increased during year (net) .....	0	XXX	0	XXX	0	XXX
5. Totals (Lines 1 to 4) .....	0	XXX	0	XXX	479	XXX
Deductions during year:						
6. Conversions .....	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net) .....	0	XXX	0	XXX	43	XXX
8. Reinsurance ceded .....	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8) .....	0	XXX	0	XXX	43	XXX
10. In force end of year (line 5 minus line 9) .....	0	(a) 0	0	(a) 0	436	(a) 29,553

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year .....	1,280	0
2. Issued during year .....	169	0
3. Reinsurance assumed .....	0	0
4. Increased during year (net) .....	0	0
5. Totals (Lines 1 to 4) .....	1,449	0
Deductions During Year:		
6. Decreased (net) .....	198	0
7. Reinsurance ceded .....	0	0
8. Totals (Lines 6 and 7) .....	198	0
9. In force end of year (line 5 minus line 8) .....	1,251	0
10. Amount of account balance .....	(a) 109,063,954	(a) 0

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

**INTEREST MAINTENANCE RESERVE**

	1 Amount
1. Reserve as of December 31, Prior Year .....	45,472,732
2. Current year's realized pre-tax capital gains/(losses) of \$ ..... 27,002,317 transferred into the reserve net of taxes of \$ ..... 5,670,486 .....	21,331,831
3. Adjustment for current year's liability gains/(losses) released from the reserve .....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) .....	66,804,563
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) .....	7,737,843
6. Reserve as of December 31, current year (Line 4 minus Line 5)	59,066,720

**AMORTIZATION**

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2023 .....	5,659,881	2,077,962	0	7,737,843
2. 2024 .....	4,387,872	2,919,097	0	7,306,969
3. 2025 .....	3,613,602	2,017,830	0	5,631,432
4. 2026 .....	3,199,625	1,001,760	0	4,201,385
5. 2027 .....	3,091,374	(7,676,975)	0	(4,585,601)
6. 2028 .....	(1,949,807)	11,434,155	0	9,484,348
7. 2029 .....	7,332,393	1,091,506	0	8,423,899
8. 2030 .....	2,483,207	1,079,519	0	3,562,726
9. 2031 .....	2,345,663	989,890	0	3,335,553
10. 2032 .....	2,297,005	889,157	0	3,186,162
11. 2033 .....	2,101,001	689,096	0	2,790,097
12. 2034 .....	2,189,675	531,247	0	2,720,922
13. 2035 .....	1,626,162	543,470	0	2,169,632
14. 2036 .....	1,261,135	529,543	0	1,790,678
15. 2037 .....	734,200	398,881	0	1,133,081
16. 2038 .....	720,066	369,851	0	1,089,917
17. 2039 .....	568,180	311,373	0	879,553
18. 2040 .....	661,012	280,699	0	941,711
19. 2041 .....	299,768	219,177	0	518,945
20. 2042 .....	256,014	227,919	0	483,933
21. 2043 .....	223,239	197,939	0	421,178
22. 2044 .....	215,230	136,022	0	351,252
23. 2045 .....	156,134	124,419	0	280,553
24. 2046 .....	1,851,305	117,605	0	1,968,910
25. 2047 .....	36,256	112,586	0	148,842
26. 2048 .....	(2,390)	116,498	0	114,108
27. 2049 .....	(12,726)	120,889	0	108,163
28. 2050 .....	190,323	125,228	0	315,551
29. 2051 .....	(60,228)	129,754	0	69,526
30. 2052 .....	(2,430)	133,526	0	131,096
31. 2053 and Later	0	92,205	0	92,205
32. Total (Lines 1 to 31)	45,472,741	21,331,831	0	66,804,572

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**ASSET VALUATION RESERVE**

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year .....	175,828,415	45,381,711	221,210,125	571,387	219,452,835	220,024,221	441,234,346
2. Realized capital gains/(losses) net of taxes - General Account .....	(22,239,946)	0	(22,239,946)	0	(8,156,330)	(8,156,330)	(30,396,276)
3. Realized capital gains/(losses) net of taxes - Separate Accounts .....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account .....	(491,392)	0	(491,392)	(110,660)	(20,636,915)	(20,747,575)	(21,238,967)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts .....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves .....	0	0	0	0	0	0	0
7. Basic contribution .....	48,059,324	8,619,959	56,679,283	0	293,745	293,745	56,973,028
8. Accumulated balances (Lines 1 through 5 - 6 + 7) .....	201,156,401	54,001,669	255,158,070	460,727	190,953,335	191,414,062	446,572,131
9. Maximum reserve .....	235,728,679	41,474,357	277,203,036	2,907,725	237,658,912	240,566,637	517,769,673
10. Reserve objective .....	139,874,838	31,838,619	171,713,456	2,642,164	237,197,599	239,839,763	411,553,220
11. 20% of (Line 10 - Line 8) .....	(12,256,313)	(4,432,610)	(16,688,923)	436,287	9,248,853	9,685,140	(7,003,782)
12. Balance before transfers (Lines 8 + 11) .....	188,900,088	49,569,059	238,469,147	897,014	200,202,188	201,099,202	439,568,349
13. Transfers .....	8,094,702	(8,094,702)	0	0	0	0	0
14. Voluntary contribution .....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero .....	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	196,994,790	41,474,357	238,469,147	897,014	200,202,188	201,099,202	439,568,349



## ASSET VALUATION RESERVE

### BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

#### DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>LONG-TERM BONDS</b>												
1.		Exempt Obligations .....	235,433,432	XXX	XXX	235,433,432	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A .....	2,659,019,235	XXX	XXX	2,659,019,235	0.0002	531,804	0.0007	1,861,313	0.0013	3,456,725
2.2	1	NAIC Designation Category 1.B .....	517,868,408	XXX	XXX	517,868,408	0.0004	207,147	0.0011	569,655	0.0023	1,191,097
2.3	1	NAIC Designation Category 1.C .....	1,492,811,868	XXX	XXX	1,492,811,868	0.0006	895,687	0.0018	2,687,061	0.0035	5,224,842
2.4	1	NAIC Designation Category 1.D .....	1,058,809,432	XXX	XXX	1,058,809,432	0.0007	741,167	0.0022	2,329,381	0.0044	4,658,762
2.5	1	NAIC Designation Category 1.E .....	1,244,372,754	XXX	XXX	1,244,372,754	0.0009	1,119,935	0.0027	3,359,806	0.0055	6,844,050
2.6	1	NAIC Designation Category 1.F .....	2,852,862,258	XXX	XXX	2,852,862,258	0.0011	3,138,148	0.0034	9,699,732	0.0068	19,399,463
2.7	1	NAIC Designation Category 1.G .....	2,939,657,536	XXX	XXX	2,939,657,536	0.0014	4,115,521	0.0042	12,346,562	0.0085	24,987,089
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7) .....	12,765,401,491	XXX	XXX	12,765,401,491	XXX	10,749,409	XXX	32,853,511	XXX	65,762,028
3.1	2	NAIC Designation Category 2.A .....	2,760,473,276	XXX	XXX	2,760,473,276	0.0021	5,796,994	0.0063	17,390,982	0.0105	28,984,969
3.2	2	NAIC Designation Category 2.B .....	3,990,863,622	XXX	XXX	3,990,863,622	0.0025	9,977,159	0.0076	30,330,564	0.0127	50,683,968
3.3	2	NAIC Designation Category 2.C .....	2,122,000,622	XXX	XXX	2,122,000,622	0.0036	7,639,202	0.0108	22,917,607	0.0180	38,196,011
3.4		Subtotal NAIC 2 (3.1+3.2+3.3) .....	8,873,337,520	XXX	XXX	8,873,337,520	XXX	23,413,355	XXX	70,639,152	XXX	117,864,949
4.1	3	NAIC Designation Category 3.A .....	305,193,385	XXX	XXX	305,193,385	0.0069	2,105,834	0.0183	5,585,039	0.0262	7,996,067
4.2	3	NAIC Designation Category 3.B .....	243,191,068	XXX	XXX	243,191,068	0.0099	2,407,592	0.0264	6,420,244	0.0377	9,168,303
4.3	3	NAIC Designation Category 3.C .....	337,984,859	XXX	XXX	337,984,859	0.0131	4,427,602	0.0350	11,829,470	0.0500	16,899,243
4.4		Subtotal NAIC 3 (4.1+4.2+4.3) .....	886,369,312	XXX	XXX	886,369,312	XXX	8,941,028	XXX	23,834,753	XXX	34,063,613
5.1	4	NAIC Designation Category 4.A .....	47,298,749	XXX	XXX	47,298,749	0.0184	870,297	0.0430	2,033,846	0.0615	2,908,873
5.2	4	NAIC Designation Category 4.B .....	92,773,083	XXX	XXX	92,773,083	0.0238	2,207,999	0.0555	5,148,906	0.0793	7,356,905
5.3	4	NAIC Designation Category 4.C .....	7,155,023	XXX	XXX	7,155,023	0.0310	221,806	0.0724	518,024	0.1034	739,829
5.4		Subtotal NAIC 4 (5.1+5.2+5.3) .....	147,226,855	XXX	XXX	147,226,855	XXX	3,300,102	XXX	7,700,776	XXX	11,005,608
6.1	5	NAIC Designation Category 5.A .....	19,036,148	XXX	XXX	19,036,148	0.0472	898,506	0.0846	1,610,458	0.1410	2,684,097
6.2	5	NAIC Designation Category 5.B .....	6,780,386	XXX	XXX	6,780,386	0.0663	449,540	0.1188	805,510	0.1980	1,342,516
6.3	5	NAIC Designation Category 5.C .....	2,407,246	XXX	XXX	2,407,246	0.0836	201,246	0.1498	360,605	0.2496	600,849
6.4		Subtotal NAIC 5 (6.1+6.2+6.3) .....	28,223,780	XXX	XXX	28,223,780	XXX	1,549,292	XXX	2,776,573	XXX	4,627,462
7.	6	NAIC 6 .....	7,313,264	XXX	XXX	7,313,264	0.0000	0	0.2370	1,733,244	0.2370	1,733,244
8.		Total Unrated Multi-class Securities Acquired by Conversion .....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8) .....	22,943,305,654	XXX	XXX	22,943,305,654	XXX	47,953,186	XXX	139,538,009	XXX	235,056,903
<b>PREFERRED STOCKS</b>												
10.	1	Highest Quality .....	5,200,000	XXX	XXX	5,200,000	0.0005	2,600	0.0016	8,320	0.0033	17,160
11.	2	High Quality .....	8,814,750	XXX	XXX	8,814,750	0.0021	18,511	0.0064	56,414	0.0106	93,436
12.	3	Medium Quality .....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality .....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality .....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default .....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR .....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16) .....	14,014,750	XXX	XXX	14,014,750	XXX	21,111	XXX	64,734	XXX	110,596

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>SHORT-TERM BONDS</b>												
18.		Exempt Obligations .....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A .....	105,691	XXX	XXX	105,691	0.0002	21	0.0007	74	0.0013	137
19.2	1	NAIC Designation Category 1.B .....	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C .....	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D .....	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E .....	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F .....	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G .....	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7) .....	105,691	XXX	XXX	105,691	XXX	21	XXX	74	XXX	137
20.1	2	NAIC Designation Category 2.A .....	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B .....	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C .....	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3) .....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A .....	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B .....	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C .....	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3) .....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A .....	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B .....	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C .....	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3) .....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A .....	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B .....	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C .....	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3) .....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6 .....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24) .....	105,691	XXX	XXX	105,691	XXX	21	XXX	74	XXX	137
<b>DERIVATIVE INSTRUMENTS</b>												
26.		Exchange Traded .....	180,299,251	XXX	XXX	180,299,251	0.0005	90,150	0.0016	288,479	0.0033	594,988
27.	1	Highest Quality .....	(10,286,347)	XXX	XXX	(10,286,347)	0.0005	(5,143)	0.0016	(16,458)	0.0033	(33,945)
28.	2	High Quality .....	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality .....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality .....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality .....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default .....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments .....	170,012,904	XXX	XXX	170,012,904	XXX	85,006	XXX	272,021	XXX	561,043
34.		Total (Lines 9 + 17 + 25 + 33) .....	23,127,438,999	XXX	XXX	23,127,438,999	XXX	48,059,324	XXX	139,874,838	XXX	235,728,679

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In Good Standing:												
35.		Farm Mortgages - CM1 - Highest Quality .....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality .....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality .....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality .....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality .....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other .....	131,025,337	0	XXX	131,025,337	0.0015	196,538	0.0034	445,486	0.0046	602,717
42.		Commercial Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality .....	2,874,940,050	0	XXX	2,874,940,050	0.0011	3,162,434	0.0057	16,387,158	0.0074	21,274,556
44.		Commercial Mortgages - All Other - CM2 - High Quality .....	1,252,616,679	0	XXX	1,252,616,679	0.0040	5,010,467	0.0114	14,279,830	0.0149	18,663,989
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .....	36,307,211	0	XXX	36,307,211	0.0069	250,520	0.0200	726,144	0.0257	933,095
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality .....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality .....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
Overdue, Not in Process:												
48.		Farm Mortgages .....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other .....	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other .....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
In Process of Foreclosure:												
53.		Farm Mortgages .....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other .....	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other .....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,294,889,277	0	XXX	4,294,889,277	XXX	8,619,959	XXX	31,838,619	XXX	41,474,357
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,294,889,277	0	XXX	4,294,889,277	XXX	8,619,959	XXX	31,838,619	XXX	41,474,357

**ASSET VALUATION RESERVE**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>COMMON STOCK</b>												
1.		Unaffiliated - Public .....	3,367,468	XXX	XXX	3,367,468	0.0000	0	0.2431 (a)	818,631	0.2431 (a)	818,631
2.		Unaffiliated - Private .....	7,061,977	XXX	XXX	7,061,977	0.0000	0	0.1945	1,373,555	0.1945	1,373,555
3.		Federal Home Loan Bank .....	73,766,900	XXX	XXX	73,766,900	0.0000	0	0.0061	449,978	0.0097	715,539
4.		Affiliated - Life with AVR .....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations .....	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality .....	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality .....	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality .....	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality .....	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality .....	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default .....	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public .....	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private .....	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate .....	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual) .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other .....	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		<b>Total Common Stock (Sum of Lines 1 through 16)</b>	<b>84,196,345</b>	<b>0</b>	<b>0</b>	<b>84,196,345</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>	<b>2,642,164</b>	<b>XXX</b>	<b>2,907,725</b>
<b>REAL ESTATE</b>												
18.		Home Office Property (General Account only) .....	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties .....	13,950,943	0	0	13,950,943	0.0000	0	0.0912	1,272,326	0.0912	1,272,326
20.		Properties Acquired in Satisfaction of Debt .....	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		<b>Total Real Estate (Sum of Lines 18 through 20)</b>	<b>13,950,943</b>	<b>0</b>	<b>0</b>	<b>13,950,943</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>	<b>1,272,326</b>	<b>XXX</b>	<b>1,272,326</b>
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
22.		Exempt Obligations .....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality .....	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality .....	9,351,320	XXX	XXX	9,351,320	0.0021	19,638	0.0064	59,848	0.0106	99,124
25.	3	Medium Quality .....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality .....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality .....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default .....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		<b>Total with Bond Characteristics (Sum of Lines 22 through 28)</b>	<b>9,351,320</b>	<b>XXX</b>	<b>XXX</b>	<b>9,351,320</b>	<b>XXX</b>	<b>19,638</b>	<b>XXX</b>	<b>59,848</b>	<b>XXX</b>	<b>99,124</b>

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30.	1	Highest Quality .....	83,611,189	XXX	XXX	83,611,189	0.0005	41,806	0.0016	133,778	0.0033	275,917
31.	2	High Quality .....	11,670,765	XXX	XXX	11,670,765	0.0021	24,509	0.0064	74,693	0.0106	123,710
32.	3	Medium Quality .....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality .....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default .....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR .....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	95,281,954	XXX	XXX	95,281,954	XXX	66,314	XXX	208,471	XXX	399,627
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38.		Mortgages - CM1 - Highest Quality .....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality .....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality .....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality .....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality .....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other .....	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
Overdue, Not in Process Affiliated:												
46.		Farm Mortgages .....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other .....	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other .....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
In Process of Foreclosure Affiliated:												
51.		Farm Mortgages .....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other .....	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed .....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other .....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55) .....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants .....	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities .....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior .....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other .....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process .....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure .....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62) .....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65.		Unaffiliated Public .....	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private .....	1,164,977,568	XXX	XXX	1,164,977,568	0.0000	0	0.1945	226,588,137	0.1945	226,588,137
67.		Affiliated Life with AVR .....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual) .....	32,468,817	XXX	XXX	32,468,817	0.0000	0	0.1580	5,130,073	0.1580	5,130,073
69.		Affiliated Other - All Other .....	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,197,446,385	XXX	XXX	1,197,446,385	XXX	0	XXX	231,718,210	XXX	231,718,210
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71.		Home Office Property (General Account only) .....	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties .....	36,702,780	0	0	36,702,780	0.0000	0	0.0912	3,347,294	0.0912	3,347,294
73.		Properties Acquired in Satisfaction of Debt .....	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	36,702,780	0	0	36,702,780	XXX	0	XXX	3,347,294	XXX	3,347,294
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75.		Guaranteed Federal Low Income Housing Tax Credit .....	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit .....	32,983,022	0	0	32,983,022	0.0063	207,793	0.0120	395,796	0.0190	626,677
77.		Guaranteed State Low Income Housing Tax Credit .....	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit .....	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit .....	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	32,983,022	0	0	32,983,022	XXX	207,793	XXX	395,796	XXX	626,677
RESIDUAL TRanches OR INTERESTS												
81.		Fixed Income Instruments - Unaffiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated .....	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated .....	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated .....	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0	0	0	0	XXX	0	XXX	0	XXX	0
ALL OTHER INVESTMENTS												
94.		NAIC 1 Working Capital Finance Investments .....	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments .....	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA .....	1,238,316	XXX	0	1,238,316	0.0000	0	0.1580	195,654	0.1580	195,654
97.		Other Short-Term Invested Assets - Schedule DA .....	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97) .....	1,238,316	XXX	0	1,238,316	XXX	0	XXX	195,654	XXX	195,654
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	1,373,003,777	0	0	1,373,003,777	XXX	293,745	XXX	235,925,273	XXX	236,386,586

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).  
 (b) Determined using the same factors and breakdowns used for directly owned real estate.  
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

**ASSET VALUATION RESERVE**

**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS**

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
<b>NONE</b>								
0599999 - Total								

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE F**

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
7244502	202100369	FL	2021	191,000	80,000	0	Company claims material misrepresentation
7208164	202102736	FL	2021	10,000	10,000	0	Material misrepresentation
LS7358121	202101042	TX	2021	300,891	425,000	0	Insufficient evidence for claim
LS0999341	202102937	KY	2021	10,000	10,000	0	Material misrepresentation
LS0874405	202001775	TX	2020	100,000	45,000	0	Company claims material misrepresentation
LS0883402	202102736	CA	2021	100,000	80,000	0	Company claims material misrepresentation
LS7376250	202201070	CA	2022	100,000	75,000	0	Company claims material misrepresentation
0199999. Death Claims - Ordinary				811,891	725,000	0	XXX
0599999. Death Claims - Disposed Of				811,891	725,000	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				811,891	725,000	0	XXX
719172100	202002667	OK	2020	155,000	0	155,000	Company claims material misrepresentation
718016000	202102689	TX	2021	1,296,074	0	1,296,074	Company claims material misrepresentation
LS1091265	202102073	WI	2021	100,000	0	100,000	Company claims material misrepresentation
LS1049757	202200032	CA	2022	150,000	0	150,000	Company claims material misrepresentation
7264069	202201801	CA	2022	100,000	0	100,000	Company claims material misrepresentation
LS0886292	202103781	CA	2021	160,000	0	160,000	Company claims material misrepresentation
7389637	202201074	FL	2022	225,000	0	225,000	Policy lapsed prior to date of death
2799999. Death Claims - Ordinary				2,186,074	0	2,186,074	XXX
3199999. Death Claims - Resisted				2,186,074	0	2,186,074	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				2,186,074	0	2,186,074	XXX
5399999 - Totals				2,997,965	725,000	2,186,074	XXX



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**  
**PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS**

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	33,266	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	34,124	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	10,054	29.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	10,054	29.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	(43,620)	(127.8)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	67,690	198.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	67,690	198.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
<b>DETAILS OF WRITE-INS</b>														
1101.														
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	33,266	XXX
2. Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	34,124	XXX
3. Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	10,054	29.5
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	10,054	29.5
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(43,620)	(127.8)
7. Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	67,690	198.4
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	67,690	198.4
<b>DETAILS OF WRITE-INS</b>												
1101.												
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes \$ 0 reported as "Contract, membership and other fees retained by agents."

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

**PART 2. - RESERVES AND LIABILITIES**

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
<b>A. Premium Reserves:</b>													
1. Unearned premiums	4,317	0	0	0	0	0	0	0	0	0	0	0	4,317
2. Advance premiums	530	0	0	0	0	0	0	0	0	0	0	0	530
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	4,847	0	0	0	0	0	0	0	0	0	0	0	4,847
5. Total premium reserves, prior year	5,705	0	0	0	0	0	0	0	0	0	0	0	5,705
6. Increase in total premium reserves	(858)	0	0	0	0	0	0	0	0	0	0	0	(858)
<b>B. Contract Reserves:</b>													
1. Additional reserves (a)	306,879	0	0	0	0	0	0	0	0	0	0	0	306,879
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	306,879	0	0	0	0	0	0	0	0	0	0	0	306,879
4. Total contract reserves, prior year	350,499	0	0	0	0	0	0	0	0	0	0	0	350,499
5. Increase in contract reserves	(43,620)	0	0	0	0	0	0	0	0	0	0	0	(43,620)
<b>C. Claim Reserves and Liabilities:</b>													
1. Total current year	10,000	0	0	0	0	0	0	0	0	0	0	0	10,000
2. Total prior year	10,000	0	0	0	0	0	0	0	0	0	0	0	10,000
3. Increase	0	0	0	0	0	0	0	0	0	0	0	0	0

**PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES**

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
<b>1. Claims paid during the year:</b>													
1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
1.2 On claims incurred during current year	10,054	0	0	0	0	0	0	0	0	0	0	0	10,054
<b>2. Claim reserves and liabilities, December 31, current year:</b>													
2.1 On claims incurred prior to current year	2,000	0	0	0	0	0	0	0	0	0	0	0	2,000
2.2 On claims incurred during current year	8,000	0	0	0	0	0	0	0	0	0	0	0	8,000
<b>3. Test:</b>													
3.1 Lines 1.1 and 2.1	2,000	0	0	0	0	0	0	0	0	0	0	0	2,000
3.2 Claim reserves and liabilities, December 31, prior year	10,000	0	0	0	0	0	0	0	0	0	0	0	10,000
3.3 Line 3.1 minus Line 3.2	(8,000)	0	0	0	0	0	0	0	0	0	0	0	(8,000)

**PART 4. - REINSURANCE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
<b>A. Reinsurance Assumed:</b>													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>B. Reinsurance Ceded:</b>													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Includes \$ 0 premium deficiency reserve.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE H - PART 5 - HEALTH CLAIMS**

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
<b>A. Direct:</b>													
1. Incurred claims .....	0	0	0	0	0	0	0	0	0	0	0	10,054	10,054
2. Beginning claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	10,000	10,000
3. Ending claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	10,000	10,000
4. Claims paid .....	0	0	0	0	0	0	0	0	0	0	0	10,054	10,054
<b>B. Assumed Reinsurance:</b>													
1. Incurred claims .....	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid .....	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>C. Ceded Reinsurance:</b>													
1. Incurred claims .....	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid .....	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>D. Net:</b>													
1. Incurred claims .....	0	0	0	0	0	0	0	0	0	0	0	10,054	10,054
2. Beginning claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	10,000	10,000
3. Ending claim reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	10,000	10,000
4. Claims paid .....	0	0	0	0	0	0	0	0	0	0	0	10,054	10,054
<b>E. Net Incurred Claims and Cost Containment Expenses:</b>													
1. Incurred claims and cost containment expenses .....	0	0	0	0	0	0	0	0	0	0	0	10,054	10,054
2. Beginning reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	10,000	10,000
3. Ending reserves and liabilities .....	0	0	0	0	0	0	0	0	0	0	0	10,000	10,000
4. Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	10,054	10,054

Schedule S - Part 1 - Section 1

**N O N E**

Schedule S - Part 1 - Section 2

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
66680	03-0144090	04/30/1999	National Life Insurance Company	VT	0	0
0299999. Life and Annuity - U.S. Affiliates - Other					0	0
0399999. Total Life and Annuity - U.S. Affiliates					0	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	0
80659	82-4533188	10/24/2016	The Canada Life Assurance Company	MI	0	0
80659	82-4533188	07/01/2018	The Canada Life Assurance Company	MI	0	0
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	0	0
86258	13-2572994	01/01/2003	General Re Life Corp	CT	150,128	165,377
88340	59-2859797	07/26/2012	Hannover Life Reinsurance Company of Ame	FL	0	300,000
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of Ame	FL	0	0
88340	59-2859797	10/01/2016	Hannover Life Reinsurance Company of Ame	FL	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	48,600	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	0	0
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	0	0
66346	58-0828824	06/01/2009	Munich American Reassurance Co	GA	0	37,500
66346	58-0828824	07/26/2012	Munich American Reassurance Co	GA	0	100,000
66346	58-0828824	08/01/2013	Munich American Reassurance Co	GA	0	0
66346	58-0828824	07/09/2018	Munich American Reassurance Co	GA	0	0
66346	58-0828824	10/28/2019	Munich American Reassurance Co	GA	0	0
74900	63-0483783	10/24/2016	PartnerRe Life Reinsurance Company of Am	AR	0	0
74900	63-0483783	07/01/2020	PartnerRe Life Reinsurance Company of Am	AR	0	0
93572	43-1235868	01/01/2002	RGA Reinsurance Co	MO	58,169	0
93572	43-1235868	01/01/2004	RGA Reinsurance Co	MO	556,161	152,871
93572	43-1235868	06/01/2009	RGA Reinsurance Co	MO	100,000	82,500
93572	43-1235868	10/28/2019	RGA Reinsurance Co	MO	0	0
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co	DE	0	0
64688	75-6020048	08/15/2013	SCOR Global Life Americas Reinsurance Co	DE	0	0
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co	CO	0	0
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc	MO	0	0
82627	06-0839705	10/01/2004	Swiss Re Life & Health Amer Inc	MO	157,500	0
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc	MO	673,190	0
82627	06-0839705	11/18/2006	Swiss Re Life & Health Amer Inc	MO	82,102	0
82627	06-0839705	05/01/2018	Swiss Re Life & Health Amer Inc	MO	0	2,051,599
82627	06-0839705	10/28/2019	Swiss Re Life & Health Amer Inc	MO	0	0
82627	06-0839705	12/01/2020	Swiss Re Life & Health Amer Inc	MO	59,149	723,361
82627	06-0839705	01/01/2022	Swiss Re Life & Health Amer Inc	MO	17,341	112,567
0899999. Life and Annuity - U.S. Non-Affiliates					1,902,340	3,725,775
1099999. Total Life and Annuity - Non-Affiliates					1,902,340	3,725,775
1199999. Total Life and Annuity					1,902,340	3,725,775
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					1,902,340	3,725,775
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					1,902,340	3,725,775

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
16057	81-3685613	10/01/2016	Longhorn Reinsurance Company	VT	CO/I	OL	16,916,006,830	1,780,933,464	1,690,973,712	147,633,066	0	0	0	1,804,717,691	
0199999. General Account - Authorized U.S. Affiliates - Captive															
66680	03-0144090	04/30/1999	National Life Insurance Company	VT	YRT/I	OL	16,916,006,830	1,780,933,464	1,690,973,712	147,633,066	0	0	0	1,804,717,691	
0299999. General Account - Authorized U.S. Affiliates - Other															
0399999	Total General Account - Authorized U.S. Affiliates						16,916,160,084	1,780,933,860	1,690,974,082	147,633,317	0	0	0	1,804,717,691	
0699999	Total General Account - Authorized Non-U.S. Affiliates						0	0	0	0	0	0	0	0	0
0799999	Total General Account - Authorized Affiliates						16,916,160,084	1,780,933,860	1,690,974,082	147,633,317	0	0	0	1,804,717,691	
60836	42-0113630	01/01/2023	American Republic Insurance Company	IA	MCO/I	OL	3,614,692,813	0	0	47,498,959	0	0	21,171,377	0	
68276	48-1024691	09/01/1999	Employers Reassurance Corporation	KS	CO/I	OL	0	4,806,801	4,668,729	55,880	0	0	0	0	
74900	63-0483783	10/24/2016	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXLO	96,847,601	193,601	201,184	110,629	0	0	0	0	
74900	63-0483783	10/28/2019	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXLO	38,105,238	76,334	91,541	45,900	0	0	0	0	
74900	63-0483783	10/01/2021	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXLO	349,838,393	493,476	364,024	259,206	0	0	0	0	
74900	63-0483783	10/01/2021	Partnerre Life Reinsurance Company of America	AR	YRT/I	OL	1,300,000	958	693	2,748	0	0	0	0	
74900	63-0483783	10/01/2021	Partnerre Life Reinsurance Company of America	AR	YRT/I	OL	68,921,057	62,187	25,757	78,532	0	0	0	0	
74900	63-0483783	10/01/2021	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXLO	654,882,439	1,034,300	0	376,251	0	0	0	0	
74900	63-0483783	03/25/2023	Partnerre Life Reinsurance Company of America	AR	YRT/I	OL	72,985,401	26,016	0	47,260	0	0	0	0	
74900	63-0483783	07/01/2023	Partnerre Life Reinsurance Company of America	AR	YRT/I	OL	20,408,111	6,162	0	3,180	0	0	0	0	
80659	82-4533188	10/24/2016	The Canada Life Assurance Company	MI	YRT/I	XXLO	519,978,619	1,333,679	1,341,929	734,695	0	0	0	0	
80659	82-4533188	07/01/2018	The Canada Life Assurance Company	MI	YRT/I	XXLO	533,070,315	348,041	276,183	408,464	0	0	0	0	
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	YRT/I	XXLO	995,480,824	1,630,189	1,472,312	854,041	0	0	0	0	
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	YRT/I	OL	9,705,831	1,359	820	3,560	0	0	0	0	
80659	82-4533188	07/01/2020	The Canada Life Assurance Company	MI	YRT/I	XXLO	33,952	52	48	25	0	0	0	0	
80659	82-4533188	01/01/2021	The Canada Life Assurance Company	MI	YRT/I	XXLO	91,398,615	7,445	2,357	24,818	0	0	0	0	
80659	82-4533188	11/01/2019	The Canada Life Assurance Company	MI	YRT/I	XXLO	777,942,578	1,167,786	0	250,784	0	0	0	0	
80659	82-4533188	04/01/2022	The Canada Life Assurance Company	MI	YRT/I	OL	69,147,969	31,717	3,132	73,205	0	0	0	0	
80659	82-4533188	03/26/2023	The Canada Life Assurance Company	MI	YRT/I	OL	135,969,077	46,431	0	81,610	0	0	0	0	
80659	82-4533188	09/23/2023	The Canada Life Assurance Company	MI	YRT/I	OL	7,042,612	5,892	0	815	0	0	0	0	
86258	13-2572994	01/01/2003	General Re Life Corp	CT	YRT/I	XXLO	233,754,694	1,487,097	1,456,970	2,201,539	0	0	0	0	
88340	59-2859797	06/01/1993	Hannover Life Reinsurance Co of America	FL	CO/I	OL	725,000	15,039	21,942	3,608	0	0	0	0	
88340	59-2859797	07/01/2012	Hannover Life Reinsurance Company of Ame	FL	CO/I	XXL	152,077,000	4,109,138	4,155,141	753,759	0	0	0	0	
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of Ame	FL	YRT/I	XXLO	42,404,762	82,962	82,948	113,338	0	0	0	0	
88340	59-2859797	01/01/2015	Hannover Life Reinsurance Company of Ame	FL	YRT/I	XXLO	51,538,338	138,807	130,347	91,374	0	0	0	0	
88340	59-2859797	11/30/2016	Hannover Life Reinsurance Company of Ame	FL	YRT/I	XXLO	130,682,033	350,317	354,685	213,638	0	0	0	0	
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of Ame	FL	COF/W/I	XXL	14,301,579,773	246,961,315	207,260,577	37,371,173	0	0	0	120,378,100	
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of Ame	FL	YRT/I	XXLO	1,456,230,233	480,649	242,939	3,318,091	0	0	0	0	
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	CO/I	XXL	0	1,499,130	1,801,509	546,668	0	0	0	0	
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	XXLO	2,358,719	42,005	42,114	56,031	0	0	0	0	
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	OL	143,004	4,452	9,910	949	0	0	0	0	
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	XXLO	21,647,915	238,608	241,272	277,374	0	0	0	0	
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	OL	407,568	7,631	6,910	6,102	0	0	0	0	
66346	58-0828824	04/01/2004	Munich American Reassurance Co	GA	YRT/I	XXLO	75,992	1,310	1,195	1,423	0	0	0	0	
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	XXLO	1,439,730,550	3,725,390	3,776,766	2,484,599	0	0	0	0	
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	OL	43,133	1,805	1,669	2,051	0	0	0	0	
66346	58-0828824	06/01/2009	Munich American Reassurance Co	GA	CO/I	XXL	238,987,564	6,606,453	6,852,183	672,919	0	0	0	0	
66346	58-0828824	07/01/2012	Munich American Reassurance Co	GA	CO/I	XXL	50,687,000	1,369,639	1,384,982	251,237	0	0	0	0	
66346	58-0828824	08/01/2013	Munich American Reassurance Co	GA	YRT/I	XXLO	103,057,183	476,330	460,796	367,786	0	0	0	0	
66346	58-0828824	08/15/2013	Munich American Reassurance Co	GA	YRT/I	XXLO	59,188,481	118,884	119,184	68,020	0	0	0	0	
66346	58-0828824	01/01/2014	Munich American Reassurance Co	GA	YRT/I	XXLO	2,141,501	5,652	850	68,349	0	0	0	0	
66346	58-0828824	07/01/2018	Munich American Reassurance Co	GA	YRT/I	XXLO	320,211,218	236,996	206,805	339,926	0	0	0	0	
66346	58-0828824	03/01/2019	Munich American Reassurance Co	GA	YRT/I	XXLO	13,286,661	14,442	11,599	22,386	0	0	0	0	
66346	58-0828824	10/28/2019	Munich American Reassurance Co	GA	YRT/I	XXLO	919,457,876	1,574,647	1,666,992	1,091,609	0	0	0	0	
66346	58-0828824	07/01/2020	Munich American Reassurance Co	GA	YRT/I	XXLO	90,350	562	523	1,009	0	0	0	0	
88099	75-1608507	10/01/2021	Optimum Re Insurance Company	TX	YRT/I	OL	775,152,047	1,191,619	309,048	355,446	0	0	0	0	
93572	43-1235868	04/01/2004	RGA Reinsurance Co	MO	YRT/I	XXLO	4,963,374	25,058	28,337	6,771	0	0	0	0	
93572	43-1235868	04/01/2004	RGA Reinsurance Co	MO	YRT/I	OL	1,603,354,731	5,983,323	6,541,440	4,962,582	0	0	0	0	
93572	43-1235868	06/01/2009	RGA Reinsurance Co	MO	CO/I	XXL	545,731,945	15,519,604	16,062,347	1,651,324	0	0	0	0	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
93572	43-1235868	11/27/2013	RG A Reinsurance Co	MO	YRT/I	OL	47,902,515	80,194	80,253	101,461	0	0	0	0	
93572	43-1235868	07/01/2018	RG A Reinsurance Co	MO	YRT/I	XXXLO	133,018,790	130,439	92,072	208,726	0	0	0	0	
93572	43-1235868	03/01/2019	RG A Reinsurance Co	MO	YRT/I	XXXLO	15,428,861	2,842	1,453	6,854	0	0	0	0	
93572	43-1235868	10/28/2019	RG A Reinsurance Co	MO	YRT/I	XXXLO	762,887,043	1,390,857	1,286,792	748,177	0	0	0	0	
93572	43-1235868	07/01/2020	RG A Reinsurance Co	MO	YRT/I	XXXLO	37,138	284	268	180	0	0	0	0	
93572	43-1235868	10/01/2021	RG A Reinsurance Co	MO	YRT/I	XXXLO	235,255,616	54,619	33,687	114,916	0	0	0	0	
93572	43-1235868	04/01/2004	RG A Reinsurance Co	MO	YRT/I	XXXLO	745,045,554	1,121,941	0	222,900	0	0	0	0	
93572	43-1235868	10/01/2021	RG A Reinsurance Co	MO	YRT/I	OL	50,528,777	22,360	2,777	48,905	0	0	0	0	
93572	43-1235868	03/25/2023	RG A Reinsurance Co	MO	YRT/I	OL	134,370,797	48,432	0	79,719	0	0	0	0	
93572	43-1235868	09/23/2023	RG A Reinsurance Co	MO	YRT/I	OL	10,364,192	8,439	0	805	0	0	0	0	
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	XXXLO	392,651,735	1,455,636	1,514,837	1,336,746	0	0	0	0	
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	OL	1,137,964	1,708	2,441	1,387	0	0	0	0	
64688	75-6020048	08/15/2013	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	XXXLO	64,231,512	128,174	122,299	121,853	0	0	0	0	
64688	75-6020048	03/01/2019	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	XXXLO	29,703,934	17,663	13,924	20,190	0	0	0	0	
64688	75-6020048	04/01/2022	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	OL	67,274,763	61,523	22,607	63,722	0	0	0	0	
64688	75-6020048	04/01/2022	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	XXXLO	316,441	478	0	204	0	0	0	0	
64688	75-6020048	03/25/2023	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	OL	125,970,797	45,832	0	76,322	0	0	0	0	
64688	75-6020048	07/01/2023	SCOR Global Life Americas Reinsurance Co	DE	YRT/I	OL	85,714,225	123,231	0	51,283	0	0	0	0	
87572	23-2038295	07/01/1993	Scottish Re	DE	CO/I	OL	0	0	63,804	10,680	0	0	0	0	
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	867,607	4,233	3,889	2,672	0	0	0	0	
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co	CO	YRT/I	OL	4,115,147	443,231	366,232	530,974	0	0	0	0	
82627	06-0839705	02/01/1984	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	115,494	6,488	6,488	344	0	0	0	0	
82627	06-0839705	03/16/1989	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	74,179	23,012	23,012	112	0	0	0	0	
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	0	0	11,633	(8,292)	0	0	0	0	
82627	06-0839705	07/01/1993	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	2,086,111	40,838	63,804	11,335	0	0	0	0	
82627	06-0839705	01/01/2002	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	1,306,117	239	3,748	8,934	0	0	0	0	
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	4,612,075	30,716	24,562	68,060	0	0	0	0	
82627	06-0839705	10/01/2004	Swiss Re Life & Health Amer Inc	MO	CO/I	XXXL	48,325,411	1,005,773	1,134,956	191,759	0	0	0	0	
82627	06-0839705	07/01/2006	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	344,207	528	484	492	0	0	0	0	
82627	06-0839705	11/18/2006	Swiss Re Life & Health Amer Inc	MO	CO/I	XXXL	136,760,493	3,713,533	4,049,054	427,442	0	0	0	0	
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	1,851,741,545	5,093,442	5,451,997	3,642,403	0	0	0	0	
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	21,144,490	52,309	53,935	55,708	0	0	0	0	
82627	06-0839705	08/15/2013	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	57,062,064	123,784	118,810	129,323	0	0	0	0	
82627	06-0839705	07/01/2018	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	1,118,148,380	1,044,663	872,069	1,160,519	0	0	0	0	
82627	06-0839705	03/01/2019	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	67,811,881	44,739	35,647	75,874	0	0	0	0	
82627	06-0839705	10/28/2019	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	1,631,210,843	3,049,750	2,667,691	1,612,849	0	0	0	0	
82627	06-0839705	07/01/2020	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	981,947,602	290,816	264,535	2,794,215	0	0	0	0	
82627	06-0839705	07/01/2021	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	227,649,913	15,232	4,769	66,746	0	0	0	0	
82627	06-0839705	01/01/2022	Swiss Re Life & Health Amer Inc	MO	YRT/I	XXXLO	3,692,727,652	4,202,864	666,013	674,245	0	0	0	0	
82627	06-0839705	04/01/2022	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	150,666,646	141,589	55,965	1,150,784	0	0	0	0	
82627	06-0839705	03/26/2023	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	198,056,193	71,319	0	126,468	0	0	0	0	
82627	06-0839705	09/23/2023	Swiss Re Life & Health Amer Inc	MO	YRT/I	OL	16,788,768	13,610	0	4,145	0	0	0	0	
0899999	General Account - Authorized U.S. Non-Affiliates							43,642,863,562	327,648,650	280,797,196	124,153,784	0	0	21,171,377	120,378,100
1099999	Total General Account - Authorized Non-Affiliates							43,642,863,562	327,648,650	280,797,196	124,153,784	0	0	21,171,377	120,378,100
1199999	Total General Account Authorized							60,559,023,646	2,108,582,510	1,971,771,278	271,787,101	0	0	21,171,377	1,925,095,791
1499999	Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999	Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999	Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
61492	44-0188050	10/01/2018	Athene Life Re Ltd	DE	MCO/I	FA	0	0	0	0	0	0	183,058,018	0	
1999999	General Account - Unauthorized U.S. Non-Affiliates							0	0	0	0	0	0	183,058,018	0
2199999	Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	183,058,018	0
2299999	Total General Account Unauthorized							0	0	0	0	0	0	183,058,018	0
2599999	Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999	Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999	Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
3299999			Total General Account - Certified Non-Affiliates				0	0	0	0	0	0	0	0
3399999			Total General Account Certified				0	0	0	0	0	0	0	0
3699999			Total General Account - Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0	0
3999999			Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	0
4099999			Total General Account - Reciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
4399999			Total General Account - Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
4499999			Total General Account Reciprocal Jurisdiction				0	0	0	0	0	0	0	0
4599999			Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified				60,559,023,646	2,108,582,510	1,971,771,278	271,787,101	0	0	204,229,395	1,925,095,791
4899999			Total Separate Accounts - Authorized U.S. Affiliates				0	0	0	0	0	0	0	0
5199999			Total Separate Accounts - Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
5299999			Total Separate Accounts - Authorized Affiliates				0	0	0	0	0	0	0	0
5599999			Total Separate Accounts - Authorized Non-Affiliates				0	0	0	0	0	0	0	0
5699999			Total Separate Accounts Authorized				0	0	0	0	0	0	0	0
5999999			Total Separate Accounts - Unauthorized U.S. Affiliates				0	0	0	0	0	0	0	0
6299999			Total Separate Accounts - Unauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
6399999			Total Separate Accounts - Unauthorized Affiliates				0	0	0	0	0	0	0	0
6699999			Total Separate Accounts - Unauthorized Non-Affiliates				0	0	0	0	0	0	0	0
6799999			Total Separate Accounts Unauthorized				0	0	0	0	0	0	0	0
7099999			Total Separate Accounts - Certified U.S. Affiliates				0	0	0	0	0	0	0	0
7399999			Total Separate Accounts - Certified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
7499999			Total Separate Accounts - Certified Affiliates				0	0	0	0	0	0	0	0
7799999			Total Separate Accounts - Certified Non-Affiliates				0	0	0	0	0	0	0	0
7899999			Total Separate Accounts Certified				0	0	0	0	0	0	0	0
8199999			Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0	0
8499999			Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	0
8599999			Total Separate Accounts - Reciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
8899999			Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
8999999			Total Separate Accounts Reciprocal Jurisdiction				0	0	0	0	0	0	0	0
9099999			Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified				0	0	0	0	0	0	0	0
9199999			Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)				60,559,023,646	2,108,582,510	1,971,771,278	271,787,101	0	0	204,229,395	1,925,095,791
9299999			Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)				0	0	0	0	0	0	0	0
9999999			- Totals				60,559,023,646	2,108,582,510	1,971,771,278	271,787,101	0	0	204,229,395	1,925,095,791

44.2



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
<b>NONE</b>													
9999999 - Totals													

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
<b>NONE</b>														
999999 - Totals									XXX					

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**SCHEDULE S - PART 5**

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Collateral						23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)															
															16 Multiple Beneficiary Trust	17 Letters of Credit	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreements	20 Funds Deposited by and Withheld from Reinsurers	21 Other					22 Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)														
<b>NONE</b>																																							
9999999 - Totals																																							

47

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
---	------------------------	---	---------------------------------	--------------------------

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 6**

Five Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1 2023	2 2022	3 2021	4 2020	5 2019
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts .....	271,787	243,635	325,108	307,035	366,371
2. Commissions and reinsurance expense allowances .....	87,414	54,814	52,818	59,247	64,668
3. Contract claims .....	91,922	69,790	105,703	67,384	47,648
4. Surrender benefits and withdrawals for life contracts .....	0	0	0	0	0
5. Dividends to policyholders and refunds to members .....	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded .....	0	0	0	0	0
7. Increase in aggregate reserve for life and accident and health contracts .....	0	0	0	0	0
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected .....	19,811	21,273	23,196	11,002	12,140
9. Aggregate reserves for life and accident and health contracts .....	2,108,583	1,971,771	0	0	0
10. Liability for deposit-type contracts .....	0	0	0	0	0
11. Contract claims unpaid .....	9,519	13,596	12,469	13,669	10,747
12. Amounts recoverable on reinsurance .....	13,087	0	6,073	7,948	2,749
13. Experience rating refunds due or unpaid .....	0	0	0	0	0
14. Policyholders' dividends and refunds to members (not included in Line 10) .....	0	0	0	0	0
15. Commissions and reinsurance expense allowances due .....	0	0	0	0	0
16. Unauthorized reinsurance offset .....	0	0	0	0	0
17. Offset for reinsurance with Certified Reinsurers .....	0	0	0	0	0
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F) .....	0	0	0	0	0
19. Letters of credit (L) .....	0	0	0	0	0
20. Trust agreements (T) .....	0	0	0	0	0
21. Other (O) .....	0	0	0	0	0
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
22. Multiple Beneficiary Trust .....	0	0	0	0	0
23. Funds deposited by and withheld from (F) .....	0	0	0	0	0
24. Letters of credit (L) .....	0	0	0	0	0
25. Trust agreements (T) .....	0	0	0	0	0
26. Other (O) .....	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12) .....	31,968,000,483	0	31,968,000,483
2. Reinsurance (Line 16) .....	13,088,836	(13,088,836)	0
3. Premiums and considerations (Line 15) .....	56,390,332	19,811,252	76,201,584
4. Net credit for ceded reinsurance .....	XXX	2,111,420,005	2,111,420,005
5. All other admitted assets (balance) .....	705,067,948	0	705,067,948
6. Total assets excluding Separate Accounts (Line 26) .....	32,742,547,599	2,118,142,421	34,860,690,020
7. Separate Account assets (Line 27) .....	0	0	0
8. Total assets (Line 28) .....	32,742,547,599	2,118,142,421	34,860,690,020
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2) .....	24,098,144,230	2,108,623,344	26,206,767,574
10. Liability for deposit-type contracts (Line 3) .....	2,291,579,687	0	2,291,579,687
11. Claim reserves (Line 4) .....	49,368,832	9,519,077	58,887,909
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7) .....	459,524	0	459,524
13. Premium & annuity considerations received in advance (Line 8) .....	260,710	0	260,710
14. Other contract liabilities (Line 9) .....	59,066,726	0	59,066,726
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount) .....	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) .....	0	0	0
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount) .....	0	0	0
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) .....	0	0	0
19. All other liabilities (balance) .....	3,934,890,946	0	3,934,890,946
20. Total liabilities excluding Separate Accounts (Line 26) .....	30,433,770,655	2,118,142,421	32,551,913,076
21. Separate Account liabilities (Line 27) .....	0	0	0
22. Total liabilities (Line 28) .....	30,433,770,655	2,118,142,421	32,551,913,076
23. Capital & surplus (Line 38) .....	2,308,776,944	XXX	2,308,776,944
24. Total liabilities, capital & surplus (Line 39) .....	32,742,547,599	2,118,142,421	34,860,690,020
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves .....	2,108,623,344		
26. Claim reserves .....	9,519,077		
27. Policyholder dividends/reserves .....	0		
28. Premium & annuity considerations received in advance .....	0		
29. Liability for deposit-type contracts .....	0		
30. Other contract liabilities .....	0		
31. Reinsurance ceded assets .....	13,088,836		
32. Other ceded reinsurance recoverables .....	0		
33. Total ceded reinsurance recoverables .....	2,131,231,257		
34. Premiums and considerations .....	19,811,252		
35. Reinsurance in unauthorized companies .....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers .....	0		
37. Reinsurance with Certified Reinsurers .....	0		
38. Funds held under reinsurance treaties with Certified Reinsurers .....	0		
39. Other ceded reinsurance payables/offsets .....	0		
40. Total ceded reinsurance payable/offsets .....	19,811,252		
41. Total net credit for ceded reinsurance .....	2,111,420,005		

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)**

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	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 (b)	Deposit-Type Contracts
1. Alabama	AL	17,179,494	39,513,057	175	0	56,692,725	0
2. Alaska	AK	4,584,614	7,208,404	212	0	11,793,230	0
3. Arizona	AZ	47,921,436	32,019,829	317	0	79,941,582	0
4. Arkansas	AR	8,601,134	11,600,227	125	0	20,201,486	0
5. California	CA	718,001,616	683,472,050	400	0	1,401,474,066	123,619
6. Colorado	CO	44,563,816	24,181,579	831	0	68,746,227	47,788
7. Connecticut	CT	11,431,932	35,789,983	0	0	47,221,915	0
8. Delaware	DE	7,062,361	10,102,833	0	0	17,165,194	0
9. District of Columbia	DC	3,549,725	3,741,865	0	0	7,291,591	0
10. Florida	FL	217,729,050	368,576,039	211	0	586,305,300	86,652
11. Georgia	GA	77,680,553	90,992,764	52	0	168,673,369	0
12. Hawaii	HI	34,883,191	25,040,280	0	0	59,923,471	0
13. Idaho	ID	5,263,018	7,400,227	52	0	12,663,297	0
14. Illinois	IL	58,529,806	52,553,694	52	0	111,083,552	318,410
15. Indiana	IN	10,722,639	17,444,531	40	0	28,167,210	384,272
16. Iowa	IA	4,823,511	5,861,390	0	0	10,684,901	0
17. Kansas	KS	7,731,139	7,717,804	274	0	15,449,218	0
18. Kentucky	KY	10,203,984	4,708,102	40	0	14,912,126	0
19. Louisiana	LA	12,436,411	29,867,684	6,386	0	42,310,481	0
20. Maine	ME	1,763,272	4,946,917	0	0	6,710,189	0
21. Maryland	MD	62,878,896	41,762,663	0	0	104,641,559	0
22. Massachusetts	MA	27,804,954	48,506,255	0	0	76,311,208	0
23. Michigan	MI	31,430,942	237,636,235	52	0	269,067,229	0
24. Minnesota	MN	35,872,619	12,297,131	52	0	48,169,802	0
25. Mississippi	MS	6,868,389	10,949,708	707	0	17,818,804	0
26. Missouri	MO	18,150,576	11,106,554	40	0	29,257,169	0
27. Montana	MT	7,405,427	2,424,714	226	0	9,830,367	0
28. Nebraska	NE	7,060,737	8,788,018	91	0	15,848,846	0
29. Nevada	NV	152,884,867	65,728,966	52	0	218,613,885	0
30. New Hampshire	NH	4,140,181	14,463,531	0	0	18,603,713	0
31. New Jersey	NJ	98,206,265	74,757,553	0	0	172,963,818	0
32. New Mexico	NM	7,493,882	8,990,900	607	0	16,485,389	53,582
33. New York	NY	51,818,354	6,155,132	0	0	57,973,486	0
34. North Carolina	NC	65,244,862	153,969,715	52	0	219,214,629	62,300
35. North Dakota	ND	11,731,384	2,014,487	195	0	13,746,066	0
36. Ohio	OH	36,974,267	41,340,680	0	0	78,314,946	0
37. Oklahoma	OK	14,849,583	33,690,426	3,155	0	48,543,163	0
38. Oregon	OR	16,444,463	7,619,848	0	0	24,064,311	0
39. Pennsylvania	PA	46,384,319	66,853,325	0	0	113,237,645	108,082
40. Rhode Island	RI	5,804,879	6,586,771	0	0	12,391,650	0
41. South Carolina	SC	24,865,488	38,171,092	0	0	63,036,580	0
42. South Dakota	SD	984,891	500,773	0	0	1,485,664	0
43. Tennessee	TN	24,326,248	35,339,642	0	0	59,665,890	0
44. Texas	TX	304,542,682	456,006,968	19,904	0	760,569,555	369,038
45. Utah	UT	20,959,513	22,524,233	216	0	43,483,962	0
46. Vermont	VT	6,372,788	57,441,083	0	0	63,813,870	0
47. Virginia	VA	61,382,347	55,395,173	92	0	116,777,613	100,000
48. Washington	WA	38,522,121	19,795,936	52	0	58,318,109	0
49. West Virginia	WV	2,597,303	8,078,172	0	0	10,675,475	0
50. Wisconsin	WI	14,510,892	19,938,415	0	0	34,449,307	0
51. Wyoming	WY	1,525,096	1,745,755	247	0	3,271,098	0
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	119,872	13,113	0	0	132,985	0
55. U.S. Virgin Islands	VI	20,753	0	0	0	20,753	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Alien	OT	2,971,228	52,685	(35)	0	3,023,878	0
59. Subtotal	XXX	2,517,813,769	3,033,384,909	34,875	0	5,551,233,553	1,653,743
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	200,152	0	0	0	200,152	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	1,584,621	0	0	0	1,584,621	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	2,519,598,542	3,033,384,909	34,875	0	5,553,018,326	1,653,743
96. Plus reinsurance assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	2,519,598,542	3,033,384,909	34,875	0	5,553,018,326	1,653,743
98. Less reinsurance ceded	XXX	273,272,538	0	0	0	273,272,538	0
99. Totals (All Business) less Reinsurance Ceded	XXX	2,246,326,004	3,033,384,909	(c) 34,875	0	5,279,745,788	1,653,743
<b>DETAILS OF WRITE-INS</b>							
58001. Aggregate Other Alien	XXX	2,971,228	52,685	(35)	0	3,023,878	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	2,971,228	52,685	(35)	0	3,023,878	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 |  |

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Ordinary life premiums are allocated to states according to the premium billing address. Annuity considerations are allocated to the issue state of the insured or annuitant in the issue year, thereafter, considerations are allocated to the state of residence of the insured or annuitant.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

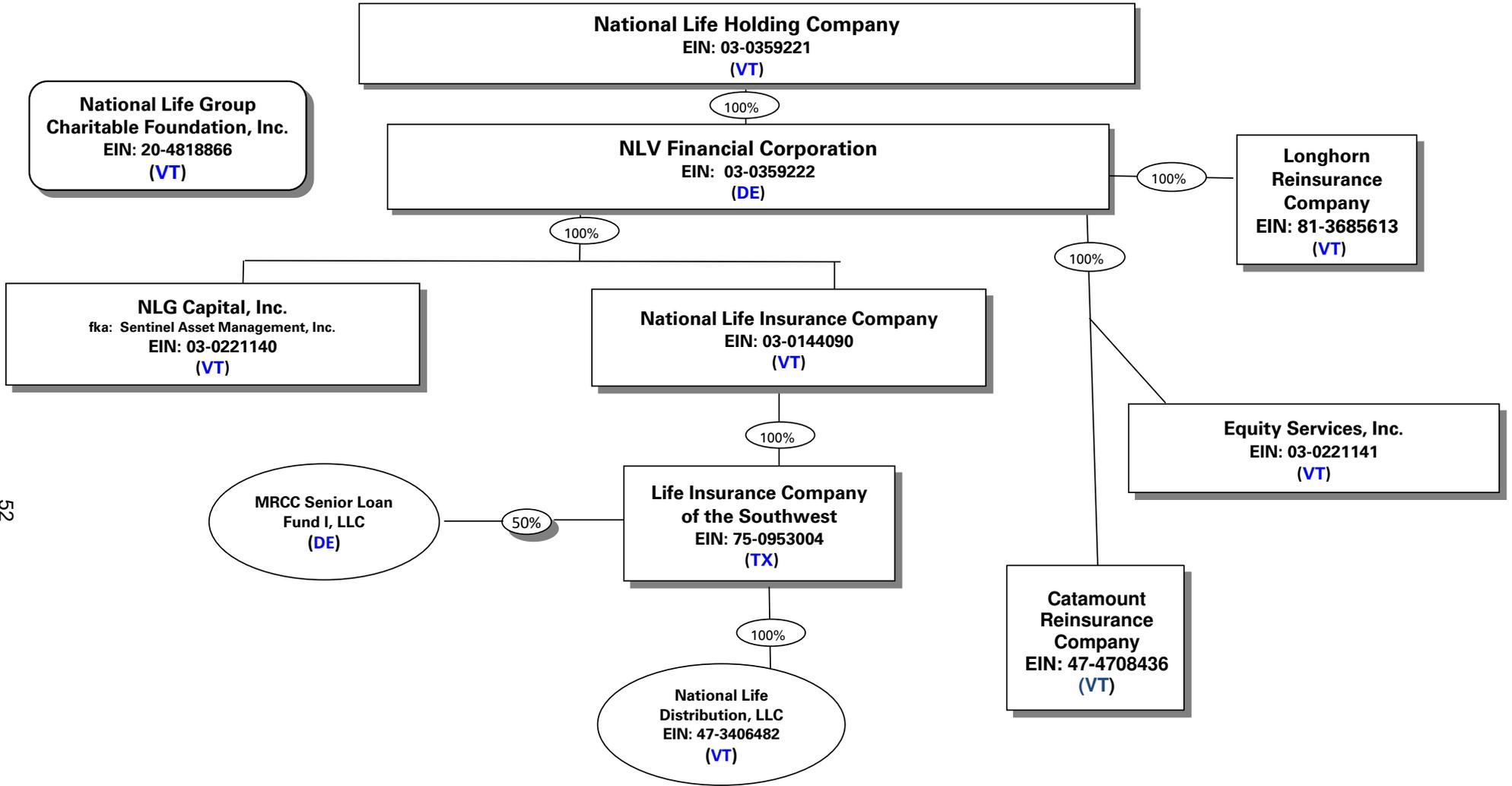
ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE T - PART 2**  
**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

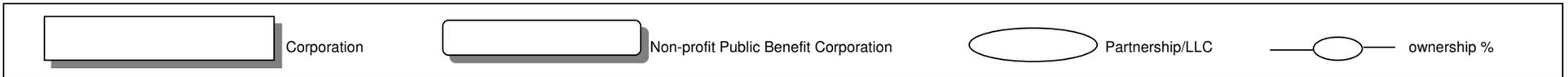
Allocated by States and Territories

			Direct Business Only				6	
			1	2	3	4		5
States, Etc.			Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1. Alabama	AL	17,179,494	39,513,057	175	0	0	56,692,725	
2. Alaska	AK	4,584,614	7,208,404	212	0	0	11,793,230	
3. Arizona	AZ	47,921,436	32,019,829	317	0	0	79,941,582	
4. Arkansas	AR	8,601,134	11,600,227	125	0	0	20,201,486	
5. California	CA	718,001,616	683,472,050	400	0	123,619	1,401,597,685	
6. Colorado	CO	44,563,816	24,181,579	831	0	47,788	68,794,015	
7. Connecticut	CT	11,431,932	35,789,983	0	0	0	47,221,915	
8. Delaware	DE	7,062,361	10,102,833	0	0	0	17,165,194	
9. District of Columbia	DC	3,549,725	3,741,865	0	0	0	7,291,591	
10. Florida	FL	217,729,050	368,576,039	211	0	86,652	586,391,952	
11. Georgia	GA	77,680,553	90,992,764	52	0	0	168,673,369	
12. Hawaii	HI	34,883,191	25,040,280	0	0	0	59,923,471	
13. Idaho	ID	5,263,018	7,400,227	52	0	0	12,663,297	
14. Illinois	IL	58,529,806	52,553,694	52	0	318,410	111,401,962	
15. Indiana	IN	10,722,639	17,444,531	40	0	384,272	28,551,482	
16. Iowa	IA	4,823,511	5,861,390	0	0	0	10,684,901	
17. Kansas	KS	7,731,139	7,717,804	274	0	0	15,449,218	
18. Kentucky	KY	10,203,984	4,708,102	40	0	0	14,912,126	
19. Louisiana	LA	12,436,411	29,867,684	6,386	0	0	42,310,481	
20. Maine	ME	1,763,272	4,946,917	0	0	0	6,710,189	
21. Maryland	MD	62,878,896	41,762,663	0	0	0	104,641,559	
22. Massachusetts	MA	27,804,954	48,506,255	0	0	0	76,311,208	
23. Michigan	MI	31,430,942	237,636,235	52	0	0	269,067,229	
24. Minnesota	MN	35,872,619	12,297,131	52	0	0	48,169,802	
25. Mississippi	MS	6,868,389	10,949,708	707	0	0	17,818,804	
26. Missouri	MO	18,150,576	11,106,554	40	0	0	29,257,169	
27. Montana	MT	7,405,427	2,424,714	226	0	0	9,830,367	
28. Nebraska	NE	7,060,737	8,788,018	91	0	0	15,848,846	
29. Nevada	NV	152,884,867	65,728,966	52	0	0	218,613,885	
30. New Hampshire	NH	4,140,181	14,463,531	0	0	0	18,603,713	
31. New Jersey	NJ	98,206,265	74,757,553	0	0	0	172,963,818	
32. New Mexico	NM	7,493,882	8,990,900	607	0	53,582	16,538,971	
33. New York	NY	51,818,354	6,155,132	0	0	0	57,973,486	
34. North Carolina	NC	65,244,862	153,969,715	52	0	62,300	219,276,929	
35. North Dakota	ND	11,731,384	2,014,487	195	0	0	13,746,066	
36. Ohio	OH	36,974,267	41,340,680	0	0	0	78,314,946	
37. Oklahoma	OK	14,849,583	33,690,426	3,137	0	0	48,543,146	
38. Oregon	OR	16,444,463	7,619,848	0	0	0	24,064,311	
39. Pennsylvania	PA	46,384,319	66,853,325	0	0	108,082	113,345,727	
40. Rhode Island	RI	5,804,879	6,586,771	0	0	0	12,391,650	
41. South Carolina	SC	24,865,488	38,171,092	0	0	0	63,036,580	
42. South Dakota	SD	984,891	500,773	0	0	0	1,485,664	
43. Tennessee	TN	24,326,248	35,339,642	0	0	0	59,665,890	
44. Texas	TX	304,542,682	456,006,968	19,887	0	369,038	760,938,575	
45. Utah	UT	20,959,513	22,524,233	216	0	0	43,483,962	
46. Vermont	VT	6,372,788	57,441,083	0	0	0	63,813,870	
47. Virginia	VA	61,382,347	55,395,173	92	0	100,000	116,877,613	
48. Washington	WA	38,522,121	19,795,936	52	0	0	58,318,109	
49. West Virginia	WV	2,597,303	8,078,172	0	0	0	10,675,475	
50. Wisconsin	WI	14,510,892	19,938,415	0	0	0	34,449,307	
51. Wyoming	WY	1,525,096	1,745,755	247	0	0	3,271,098	
52. American Samoa	AS	0	0	0	0	0	0	
53. Guam	GU	0	0	0	0	0	0	
54. Puerto Rico	PR	119,872	13,113	0	0	0	132,985	
55. U.S. Virgin Islands	VI	20,753	0	0	0	0	20,753	
56. Northern Mariana Islands	MP	0	0	0	0	0	0	
57. Canada	CAN	0	0	0	0	0	0	
58. Aggregate Other Alien	OT	2,971,228	52,685	0	0	0	3,023,913	
59. Total		2,517,813,769	3,033,384,909	34,875	0	1,653,743	5,552,887,296	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest



52





ANNUAL STATEMENT FOR THE YEAR 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		MRC Senior Loan Fund I, LLC	DE	DS	Life Insurance Company of the Southwest	Ownership	50.000	National Life Holding Company	NO	0

Asterisk	Explanation

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE Y**

**PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES**

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	03-0359221	National Life Holding Company	0	0	0	0	0	0		0	0	0
00000	20-4818866	National Life Group Charitable Foundation, Inc.	0	0	0	0	0	0		0	0	0
00000	03-0359222	NLV Financial Corporation	50,000,000	(5,500,000)	0	0	6,869,270	0		0	51,369,270	(2,243,841,257)
66680	03-0144090	National Life Insurance Company	(50,000,000)	0	3,600,000	0	338,492,132	0		0	292,092,132	(1,780,933,464)
65528	75-0953004	Life Insurance Company of the Southwest	90,530,044	0	0	0	(436,070,091)	0		0	(345,540,047)	0
00000	03-0221140	NLG Capital, Inc.	0	0	0	0	21,932	0		0	21,932	0
00000	03-0221141	Equity Services, Inc.	0	5,500,000	0	0	(15,244,430)	0		0	(9,744,430)	0
00000	47-3406482	National Life Distribution, LLC	(90,530,044)	0	0	0	109,908,200	0		0	19,378,156	0
15803	47-4708436	Catamount Reinsurance Company	0	0	0	0	(3,678,273)	0		0	(3,678,273)	2,243,841,257
16057	81-3685613	Longhorn Reinsurance Company	0	0	0	0	(298,740)	0		0	(298,740)	1,780,933,464
00000	32-0547196	MRCC Senior Loan Fund I, LLC	0	0	(3,600,000)	0	0	0		0	(3,600,000)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

## REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

	Responses
<b>MARCH FILING</b>	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? .....	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? .....	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1? .....	YES
4. Will an actuarial opinion be filed by March 1? .....	YES
<b>APRIL FILING</b>	
5. Will Management's Discussion and Analysis be filed by April 1? .....	YES
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) .....	YES
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1? .....	YES
<b>JUNE FILING</b>	
8. Will an audited financial report be filed by June 1? .....	YES
9. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? .....	YES

## SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

### MARCH FILING

10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ..	NO
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? .....	NO
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? .....	NO
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
16. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
17. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
18. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
19. 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 by March 1? .....	YES
20. 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 by March 1? .....	NO
21. 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 by March 1? .....	NO
22. 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 by March 1? .....	YES
23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
25. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



30. Medicare Part D Coverage Supplement [Document Identifier 365]



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



33. Relief from the Requirements for Audit Committees [Document Identifier 226]



38. Long-Term Care Experience Reporting Forms [Document Identifier 306]



39. Credit Insurance Experience Exhibit [Document Identifier 230]



41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]



42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



44. Variable Annuities Supplement [Document Identifier 286]



47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Bills Receivable .....	(2,109)	(2,109)	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	(2,109)	(2,109)	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Accrued Interest on Death Claims .....	844,926	711,562
2597. Summary of remaining write-ins for Line 25 from overflow page	844,926	711,562

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Prepaid Expenses .....	486,367	489,691	3,324
2597. Summary of remaining write-ins for Line 25 from overflow page	486,367	489,691	3,324

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Exhibit of Life Insurance Line 19

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of		9	Total Amount of Insurance (a)
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	7 Policies	8 Certificates	Amount of Insurance (a)	
1904. LTC Acceleration .....	0	0	0	18	0	0	0	0	0	18
1997. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	18	0	0	0	0	0	18



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments .....	235,433,430	0.736	235,433,430	0	235,433,430	0.736
1.02 All other governments .....	37,530,199	0.117	37,530,199	0	37,530,199	0.117
1.03 U.S. states, territories and possessions, etc. guaranteed .....	138,117,930	0.432	138,117,930	0	138,117,930	0.432
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	225,485,731	0.705	225,485,731	0	225,485,731	0.705
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	2,115,621,507	6.618	2,115,621,507	0	2,115,621,507	6.618
1.06 Industrial and miscellaneous .....	19,807,847,182	61.961	19,807,847,182	0	19,807,847,182	61.961
1.07 Hybrid securities .....	71,889,306	0.225	71,889,306	0	71,889,306	0.225
1.08 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
1.09 SVO identified funds .....	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans .....	311,380,365	0.974	311,380,365	0	311,380,365	0.974
1.11 Unaffiliated certificates of deposit .....	0	0.000	0	0	0	0.000
1.12 Total long-term bonds .....	22,943,305,650	71.770	22,943,305,650	0	22,943,305,650	71.770
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated) .....	14,014,750	0.044	14,014,750	0	14,014,750	0.044
2.02 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
2.03 Total preferred stocks .....	14,014,750	0.044	14,014,750	0	14,014,750	0.044
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....	366,243	0.001	366,243	0	366,243	0.001
3.02 Industrial and miscellaneous Other (Unaffiliated) .....	80,828,877	0.253	80,828,877	0	80,828,877	0.253
3.03 Parent, subsidiaries and affiliates Publicly traded .....	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other .....	0	0.000	0	0	0	0.000
3.05 Mutual funds .....	3,001,226	0.009	3,001,226	0	3,001,226	0.009
3.06 Unit investment trusts .....	0	0.000	0	0	0	0.000
3.07 Closed-end funds .....	0	0.000	0	0	0	0.000
3.08 Exchange traded funds .....	0	0.000	0	0	0	0.000
3.09 Total common stocks .....	84,196,346	0.263	84,196,346	0	84,196,346	0.263
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages .....	0	0.000	0	0	0	0.000
4.02 Residential mortgages .....	131,025,339	0.410	131,025,339	0	131,025,339	0.410
4.03 Commercial mortgages .....	4,163,863,938	13.025	4,163,863,938	0	4,163,863,938	13.025
4.04 Mezzanine real estate loans .....	0	0.000	0	0	0	0.000
4.05 Total valuation allowance .....	0	0.000	0	0	0	0.000
4.06 Total mortgage loans .....	4,294,889,277	13.435	4,294,889,277	0	4,294,889,277	13.435
5. Real estate (Schedule A):						
5.01 Properties occupied by company .....	0	0.000	0	0	0	0.000
5.02 Properties held for production of income .....	13,945,830	0.044	13,945,830	0	13,945,830	0.044
5.03 Properties held for sale .....	0	0.000	0	0	0	0.000
5.04 Total real estate .....	13,945,830	0.044	13,945,830	0	13,945,830	0.044
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1) .....	39,985,766	0.125	39,985,766	0	39,985,766	0.125
6.02 Cash equivalents (Schedule E, Part 2) .....	182,795,619	0.572	182,795,619	0	182,795,619	0.572
6.03 Short-term investments (Schedule DA) .....	105,691	0.000	105,691	0	105,691	0.000
6.04 Total cash, cash equivalents and short-term investments .....	222,887,076	0.697	222,887,076	0	222,887,076	0.697
7. Contract loans .....	761,472,795	2.382	761,472,795	0	761,472,795	2.382
8. Derivatives (Schedule DB) .....	2,243,085,785	7.017	2,243,085,785	0	2,243,085,785	7.017
9. Other invested assets (Schedule BA) .....	1,373,003,777	4.295	1,373,003,777	0	1,373,003,777	4.295
10. Receivables for securities .....	16,108,984	0.050	16,108,984	0	16,108,984	0.050
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11) .....	1,090,218	0.003	1,090,218	0	1,090,218	0.003
13. Total invested assets	31,968,000,488	100.000	31,968,000,488	0	31,968,000,488	100.000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....	0
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6) .....	14,000,000
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	22,472
		14,022,472
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13 .....	0
3.2	Totals, Part 3, Column 11 .....	0
4.	Total gain (loss) on disposals, Part 3, Column 18 .....	0
5.	Deduct amounts received on disposals, Part 3, Column 15 .....	0
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15 .....	0
6.2	Totals, Part 3, Column 13 .....	0
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12 .....	0
7.2	Totals, Part 3, Column 10 .....	0
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11 .....	76,643
8.2	Totals, Part 3, Column 9 .....	0
		76,643
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	13,945,829
10.	Deduct total nonadmitted amounts .....	0
11.	Statement value at end of current period (Line 9 minus Line 10) .....	13,945,829

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....	4,482,536,576
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7) .....	153,657,619
2.2	Additional investment made after acquisition (Part 2, Column 8) .....	21,526,827
		175,184,446
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12 .....	0
3.2	Totals, Part 3, Column 11 .....	0
4.	Accrual of discount .....	16,979
5.	Unrealized valuation increase/(decrease):	
5.1	Totals, Part 1, Column 9 .....	0
5.2	Totals, Part 3, Column 8 .....	0
6.	Total gain (loss) on disposals, Part 3, Column 18 .....	12,703
7.	Deduct amounts received on disposals, Part 3, Column 15 .....	362,754,843
8.	Deduct amortization of premium and mortgage interest points and commitment fees .....	106,582
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13 .....	0
9.2	Totals, Part 3, Column 13 .....	0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11 .....	0
10.2	Totals, Part 3, Column 10 .....	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) .....	4,294,889,279
12.	Total valuation allowance .....	0
13.	Subtotal (Line 11 plus 12) .....	4,294,889,279
14.	Deduct total nonadmitted amounts .....	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....	4,294,889,279

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....	1,310,194,145
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8) .....	47,974,915
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	138,996,820
		186,971,735
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16 .....	0
3.2	Totals, Part 3, Column 12 .....	0
		0
4.	Accrual of discount .....	105,041
5.	Unrealized valuation increase/(decrease):	
5.1	Totals, Part 1, Column 13 .....	(22,888,975)
5.2	Totals, Part 3, Column 9 .....	(3,301,760)
		(26,190,735)
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	(2,402,060)
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	72,084,025
8.	Deduct amortization of premium and depreciation .....	15,735,971
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17 .....	30,994
9.2	Totals, Part 3, Column 14 .....	37,063
		68,057
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15 .....	7,922,408
10.2	Totals, Part 3, Column 11 .....	0
		7,922,408
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,373,003,779
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	1,373,003,779

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	20,511,595,063
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	4,103,262,943
3.	Accrual of discount .....	35,016,013
4.	Unrealized valuation increase/(decrease):	
4.1	Part 1, Column 12 .....	(499,910)
4.2	Part 2, Section 1, Column 15 .....	(155,750)
4.3	Part 2, Section 2, Column 13 .....	(119,295)
4.4	Part 4, Column 11 .....	33,645
		(741,310)
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	13,944,907
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	1,555,659,118
7.	Deduct amortization of premium .....	43,470,048
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15 .....	0
8.2	Part 2, Section 1, Column 19 .....	0
8.3	Part 2, Section 2, Column 16 .....	0
8.4	Part 4, Column 15 .....	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
9.1	Part 1, Column 14 .....	22,640,784
9.2	Part 2, Section 1, Column 17 .....	0
9.3	Part 2, Section 2, Column 14 .....	0
9.4	Part 4, Column 13 .....	1,839,619
		24,480,403
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	2,048,704
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	23,041,516,751
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	23,041,516,751

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	235,433,430	224,078,239	235,123,425	235,659,907
	2. Canada .....	0	0	0	0
	3. Other Countries	37,530,200	31,307,057	37,619,386	36,049,000
	4. Totals	272,963,630	255,385,296	272,742,811	271,708,907
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	138,117,930	129,719,107	142,847,502	122,847,362
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	225,485,731	223,427,367	227,969,639	218,615,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	2,115,621,507	1,961,891,180	2,123,470,964	2,100,338,656
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States .....	14,475,826,654	12,919,598,739	14,564,974,811	14,061,758,975
	9. Canada .....	614,644,704	557,067,366	616,518,815	591,245,000
	10. Other Countries	5,100,645,499	4,795,553,044	5,107,985,167	5,043,920,471
	11. Totals	20,191,116,857	18,272,219,149	20,289,478,793	19,696,924,446
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	22,943,305,655	20,842,642,099	23,056,509,709	22,410,434,371
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	14,014,750	13,874,423	13,743,750	
	15. Canada .....	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	14,014,750	13,874,423	13,743,750	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	14,014,750	13,874,423	13,743,750	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States .....	80,454,277	80,454,277	79,755,202	
	21. Canada .....	0	0	0	
	22. Other Countries	3,742,069	3,742,069	6,770,875	
	23. Totals	84,196,346	84,196,346	86,526,077	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	84,196,346	84,196,346	86,526,077	
	26. Total Stocks	98,211,096	98,070,769	100,269,827	
	27. Total Bonds and Stocks	23,041,516,751	20,940,712,868	23,156,779,536	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	11,913,268	43,493,119	38,212,215	61,593,700	80,666,738	XXX	235,879,040	1.0	124,604,491	0.6	235,879,039	1
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	11,913,268	43,493,119	38,212,215	61,593,700	80,666,738	XXX	235,879,040	1.0	124,604,491	0.6	235,879,039	1
<b>2. All Other Governments</b>												
2.1 NAIC 1	0	0	0	992,988	9,855,141	XXX	10,848,129	0.0	10,844,331	0.1	9,855,141	992,988
2.2 NAIC 2	0	0	0	4,811,187	21,870,884	XXX	26,682,071	0.1	26,699,016	0.1	500,000	26,182,071
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	5,804,175	31,726,025	XXX	37,530,200	0.2	37,543,347	0.2	10,355,141	27,175,059
<b>3. U.S. States, Territories and Possessions etc., Guaranteed</b>												
3.1 NAIC 1	993,780	12,917,982	32,177,092	72,923,133	19,105,939	XXX	138,117,926	0.6	97,173,837	0.5	138,117,926	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	993,780	12,917,982	32,177,092	72,923,133	19,105,939	XXX	138,117,926	0.6	97,173,837	0.5	138,117,926	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	7,302,362	38,533,899	65,856,813	57,221,216	35,803,192	XXX	204,717,482	0.9	137,278,663	0.7	198,147,483	6,569,999
4.2 NAIC 2	505,104	4,100,411	16,162,730	0	0	XXX	20,768,245	0.1	20,813,634	0.1	20,768,246	(1)
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	7,807,466	42,634,310	82,019,543	57,221,216	35,803,192	XXX	225,485,727	1.0	158,092,297	0.8	218,915,729	6,569,998
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	91,653,459	464,943,694	393,007,018	604,409,760	481,344,057	XXX	2,035,357,988	8.9	1,676,591,507	8.2	1,994,175,724	41,182,264
5.2 NAIC 2	0	4,698,046	13,954,887	32,733,507	8,288,871	XXX	59,675,311	0.3	61,753,331	0.3	17,847,128	41,828,183
5.3 NAIC 3	0	0	0	0	20,588,210	XXX	20,588,210	0.1	20,603,811	0.1	20,588,210	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	91,653,459	469,641,740	406,961,905	637,143,267	510,221,138	XXX	2,115,621,509	9.2	1,758,948,649	8.6	2,032,611,062	83,010,447

S105

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1	574,549,916	2,284,530,275	2,103,962,107	1,886,912,490	3,260,752,321	XXX	10,110,707,109	44.1	8,596,574,257	42.1	4,525,376,865	5,585,330,244
6.2 NAIC 2	440,007,819	1,344,915,798	1,845,162,451	1,744,406,978	3,324,176,489	XXX	8,698,669,535	37.9	8,282,013,706	40.6	6,144,494,699	2,554,174,836
6.3 NAIC 3	52,999,834	350,420,213	254,538,941	103,631,184	76,221,475	XXX	837,811,647	3.7	899,488,420	4.4	319,965,582	517,846,065
6.4 NAIC 4	4,549,582	44,630,960	59,865,571	20,938,408	5,043,639	XXX	135,028,160	0.6	122,457,050	0.6	39,110,828	95,917,332
6.5 NAIC 5	867,211	13,711,718	3,029,317	2,988,028	465,882	XXX	21,062,156	0.1	3,505,802	0.0	13,335,223	7,726,933
6.6 NAIC 6	140,368	1,159,380	2,108,292	234,871	1,031,350	XXX	4,674,261	0.0	3,774,797	0.0	1,031,347	3,642,914
6.7 Totals	1,073,114,730	4,039,368,344	4,268,666,679	3,759,111,959	6,667,691,156	XXX	19,807,952,868	86.3	17,907,814,032	87.7	11,043,314,544	8,764,638,324
<b>7. Hybrid Securities</b>												
7.1 NAIC 1	0	13,033,855	12,724,709	0	0	XXX	25,758,564	0.1	18,636,878	0.1	25,758,563	1
7.2 NAIC 2	0	11,359,932	4,504,238	7,526,396	12,139,633	XXX	35,530,199	0.2	40,541,489	0.2	35,530,227	(28)
7.3 NAIC 3	0	0	0	0	10,600,545	XXX	10,600,545	0.0	10,521,589	0.1	0	10,600,545
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	24,393,787	17,228,947	7,526,396	22,740,178	XXX	71,889,308	0.3	69,699,956	0.3	61,288,790	10,600,518
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1	0	240,000,000	0	0	0	XXX	240,000,000	1.0	183,665,425	0.9	0	240,000,000
10.2 NAIC 2	1,382,695	12,125,172	1,000,000	17,504,256	0	XXX	32,012,123	0.1	33,478,412	0.2	6,935,465	25,076,658
10.3 NAIC 3	6,944,475	10,424,442	0	0	0	XXX	17,368,917	0.1	22,761,611	0.1	2,991,218	14,377,699
10.4 NAIC 4	6,137,224	6,061,471	0	0	0	XXX	12,198,695	0.1	18,309,961	0.1	0	12,198,695
10.5 NAIC 5	4,300,801	2,860,824	0	0	0	XXX	7,161,625	0.0	10,333,811	0.1	0	7,161,625
10.6 NAIC 6	2,639,002	0	0	0	0	XXX	2,639,002	0.0	0	0.0	0	2,639,002
10.7 Totals	21,404,197	271,471,909	1,000,000	17,504,256	0	XXX	311,380,362	1.4	268,549,220	1.3	9,926,683	301,453,679
<b>11. Unaffiliated Certificates of Deposit</b>												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

9016

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>12. Total Bonds Current Year</b>												
12.1 NAIC 1	(d) 686,412,785	3,097,452,824	2,645,939,954	2,684,053,287	3,887,527,388	0	13,001,386,238	56.7	XXX	XXX	7,127,310,741	5,874,075,497
12.2 NAIC 2	(d) 441,895,618	1,377,199,359	1,880,784,306	1,806,982,324	3,366,475,877	0	8,873,337,484	38.7	XXX	XXX	6,226,075,765	2,647,261,719
12.3 NAIC 3	(d) 59,944,309	360,844,655	254,538,941	103,631,184	107,410,230	0	886,369,319	3.9	XXX	XXX	343,545,010	542,824,309
12.4 NAIC 4	(d) 10,686,806	50,692,431	59,865,571	20,938,408	5,043,639	0	147,226,855	0.6	XXX	XXX	39,110,828	108,116,027
12.5 NAIC 5	(d) 5,168,012	16,572,542	3,029,317	2,988,028	465,882	0	28,223,781	0.1	XXX	XXX	13,335,223	14,888,558
12.6 NAIC 6	(d) 2,779,370	1,159,380	2,108,292	234,871	1,031,350	0	7,313,263	0.0	XXX	XXX	1,031,347	6,281,916
12.7 Totals	1,206,886,900	4,903,921,191	4,846,266,381	4,618,828,102	7,367,954,366	0	(b) 22,943,856,940	100.0	XXX	XXX	13,750,408,914	9,193,448,026
12.8 Line 12.7 as a % of Col. 7	5.3	21.4	21.1	20.1	32.1	0.0	100.0	XXX	XXX	XXX	59.9	40.1
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	396,391,340	2,387,930,111	2,015,445,556	2,139,991,429	3,905,610,953	0	XXX	XXX	10,845,369,389	53.1	5,996,207,936	4,849,161,453
13.2 NAIC 2	298,306,941	1,289,173,084	1,457,242,539	1,683,460,010	3,737,117,014	0	XXX	XXX	8,465,299,588	41.5	5,908,688,318	2,556,611,270
13.3 NAIC 3	58,057,586	322,232,352	327,438,742	85,396,290	160,250,461	0	XXX	XXX	953,375,431	4.7	447,036,501	506,338,930
13.4 NAIC 4	14,550,040	77,169,651	40,245,441	8,729,049	72,830	0	XXX	XXX	140,767,011	0.7	55,982,528	84,784,483
13.5 NAIC 5	3,906,024	6,984,352	1,095,325	1,791,371	62,541	0	XXX	XXX	(c) 13,839,613	0.1	2,541,941	11,297,672
13.6 NAIC 6	131,885	939,998	2,012,856	690,058	0	0	XXX	XXX	(c) 3,774,797	0.0	0	3,774,797
13.7 Totals	771,343,816	4,084,429,548	3,843,480,459	3,920,058,207	7,803,113,799	0	XXX	XXX	(b) 20,422,425,829	100.0	12,410,457,224	8,011,968,605
13.8 Line 13.7 as a % of Col. 9	3.8	20.0	18.8	19.2	38.2	0.0	XXX	XXX	100.0	XXX	60.8	39.2
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	294,218,121	960,359,832	1,152,347,754	1,755,333,663	2,965,051,367	0	7,127,310,737	31.1	5,996,207,936	29.4	7,127,310,737	XXX
14.2 NAIC 2	290,400,445	742,190,063	1,202,673,035	1,286,736,799	2,704,075,427	0	6,226,075,769	27.1	5,908,688,318	28.9	6,226,075,769	XXX
14.3 NAIC 3	21,975,954	98,116,279	62,228,524	81,507,267	79,716,983	0	343,545,007	1.5	447,036,501	2.2	343,545,007	XXX
14.4 NAIC 4	4,000,081	9,870,392	14,033,986	11,206,368	0	0	39,110,827	0.2	55,982,528	0.3	39,110,827	XXX
14.5 NAIC 5	643,311	11,743,754	632,928	315,230	0	0	13,335,223	0.1	2,541,941	0.0	13,335,223	XXX
14.6 NAIC 6	0	0	0	0	1,031,348	0	1,031,348	0.0	0	0.0	1,031,348	XXX
14.7 Totals	611,237,912	1,822,280,320	2,431,916,227	3,135,099,327	5,749,875,125	0	13,750,408,911	59.9	12,410,457,224	60.8	13,750,408,911	XXX
14.8 Line 14.7 as a % of Col. 7	4.4	13.3	17.7	22.8	41.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.7	7.9	10.6	13.7	25.1	0.0	59.9	XXX	XXX	XXX	59.9	XXX
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1	392,194,664	2,137,092,992	1,493,592,200	928,719,624	922,476,021	0	5,874,075,501	25.6	4,849,161,453	23.7	XXX	5,874,075,501
15.2 NAIC 2	151,495,173	635,009,296	678,111,271	520,245,525	662,400,450	0	2,647,261,715	11.5	2,556,611,270	12.5	XXX	2,647,261,715
15.3 NAIC 3	37,968,355	262,728,376	192,310,417	22,123,917	27,693,247	0	542,824,312	2.4	506,338,930	2.5	XXX	542,824,312
15.4 NAIC 4	6,686,725	40,822,039	45,831,585	9,732,040	5,043,639	0	108,116,028	0.5	84,784,483	0.4	XXX	108,116,028
15.5 NAIC 5	4,524,701	4,828,788	2,396,389	2,672,798	465,882	0	14,888,558	0.1	11,297,672	0.1	XXX	14,888,558
15.6 NAIC 6	2,779,370	1,159,380	2,108,292	234,871	2	0	6,281,915	0.0	3,774,797	0.0	XXX	6,281,915
15.7 Totals	595,648,988	3,081,640,871	2,414,350,154	1,483,728,775	1,618,079,241	0	9,193,448,029	40.1	8,011,968,605	39.2	XXX	9,193,448,029
15.8 Line 15.7 as a % of Col. 7	6.5	33.5	26.3	16.1	17.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.6	13.4	10.5	6.5	7.1	0.0	40.1	XXX	XXX	XXX	XXX	40.1

(a) Includes \$ 6,873,501,892 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 38,827,191 current year of bonds with Z designations and \$ 7,717,075 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 551,299 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations .....	1,061,874	6,754,560	0	213,745	0	XXX	8,030,179	0.0	828,686	0.0	8,030,179	0
1.02 Residential Mortgage-Backed Securities .....	10,209,814	33,818,696	33,810,985	49,584,284	55,008,437	XXX	182,432,216	0.8	78,359,305	0.4	182,432,216	0
1.03 Commercial Mortgage-Backed Securities .....	641,579	2,919,863	4,401,230	11,795,671	25,658,301	XXX	45,416,644	0.2	45,416,499	0.2	45,416,644	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	11,913,267	43,493,119	38,212,215	61,593,700	80,666,738	XXX	235,879,039	1.0	124,604,490	0.6	235,879,039	0
<b>2. All Other Governments</b>												
2.01 Issuer Obligations .....	0	0	0	5,804,175	31,726,025	XXX	37,530,200	0.2	37,543,347	0.2	10,355,141	27,175,059
2.02 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	5,804,175	31,726,025	XXX	37,530,200	0.2	37,543,347	0.2	10,355,141	27,175,059
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations .....	993,780	12,917,982	32,177,092	72,923,133	19,105,939	XXX	138,117,926	0.6	97,173,837	0.5	138,117,926	0
3.02 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	993,780	12,917,982	32,177,092	72,923,133	19,105,939	XXX	138,117,926	0.6	97,173,837	0.5	138,117,926	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations .....	7,807,467	42,634,311	82,019,544	57,221,216	35,803,192	XXX	225,485,730	1.0	158,092,296	0.8	218,915,729	6,570,001
4.02 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	7,807,467	42,634,311	82,019,544	57,221,216	35,803,192	XXX	225,485,730	1.0	158,092,296	0.8	218,915,729	6,570,001
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations .....	6,793,437	139,984,110	167,127,772	441,457,729	396,385,221	XXX	1,151,748,269	5.0	853,156,562	4.2	1,085,226,224	66,522,045
5.02 Residential Mortgage-Backed Securities .....	70,827,994	289,340,367	204,683,083	135,408,379	90,025,890	XXX	790,285,713	3.4	741,775,782	3.6	790,285,713	0
5.03 Commercial Mortgage-Backed Securities .....	14,032,028	40,317,262	35,151,050	60,277,159	23,810,027	XXX	173,587,526	0.8	164,016,303	0.8	157,099,125	16,488,401
5.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	91,653,459	469,641,739	406,961,905	637,143,267	510,221,138	XXX	2,115,621,508	9.2	1,758,948,647	8.6	2,032,611,062	83,010,446
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations .....	664,028,665	2,345,413,743	3,078,144,697	3,226,249,126	6,462,908,540	XXX	15,776,744,771	68.8	14,760,344,453	72.3	10,848,050,321	4,928,694,450
6.02 Residential Mortgage-Backed Securities .....	46,674,033	96,883,330	53,715,413	111,645,819	60,990,205	XXX	369,908,800	1.6	128,834,945	0.6	30,731,510	339,177,290
6.03 Commercial Mortgage-Backed Securities .....	41,428,398	52,513,727	51,000,605	55,558,104	13,404,715	XXX	213,905,549	0.9	213,373,336	1.0	63,220,455	150,685,094
6.04 Other Loan-Backed and Structured Securities ...	320,983,633	1,544,557,545	1,085,805,962	365,658,909	130,387,699	XXX	3,447,393,748	15.0	2,805,261,297	13.7	101,312,258	3,346,081,490
6.05 Totals	1,073,114,729	4,039,368,345	4,268,666,677	3,759,111,958	6,667,691,159	XXX	19,807,952,868	86.3	17,907,814,031	87.7	11,043,314,544	8,764,638,324
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations .....	0	24,393,787	17,228,947	7,526,396	22,740,178	XXX	71,889,308	0.3	69,699,957	0.3	61,288,790	10,600,518
7.02 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	24,393,787	17,228,947	7,526,396	22,740,178	XXX	71,889,308	0.3	69,699,957	0.3	61,288,790	10,600,518
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

51018



**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest**  
**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	21,404,202	271,471,910	1,000,000	17,504,256	0	XXX	311,380,368	1.4	268,549,219	1.3	9,926,683	301,453,685
10.03 Totals	21,404,202	271,471,910	1,000,000	17,504,256	0	XXX	311,380,368	1.4	268,549,219	1.3	9,926,683	301,453,685
<b>11. Unaffiliated Certificates of Deposit</b>												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>12. Total Bonds Current Year</b>												
12.01 Issuer Obligations	680,685,223	2,572,098,493	3,376,698,052	3,811,395,520	6,968,669,095	XXX	17,409,546,383	75.9	XXX	XXX	12,369,984,310	5,039,562,073
12.02 Residential Mortgage-Backed Securities	127,711,841	420,042,393	292,209,481	296,638,482	206,024,532	XXX	1,342,626,729	5.9	XXX	XXX	1,003,449,439	339,177,290
12.03 Commercial Mortgage-Backed Securities	56,102,005	95,750,852	90,552,885	127,630,934	62,873,043	XXX	432,909,719	1.9	XXX	XXX	265,736,224	167,173,495
12.04 Other Loan-Backed and Structured Securities	320,983,633	1,544,557,545	1,085,805,962	365,658,909	130,387,699	XXX	3,447,393,748	15.0	XXX	XXX	101,312,258	3,346,081,490
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	21,404,202	271,471,910	1,000,000	17,504,256	0	XXX	311,380,368	1.4	XXX	XXX	9,926,683	301,453,685
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	1,206,886,904	4,903,921,193	4,846,266,380	4,618,828,101	7,367,954,369	0	22,943,856,947	100.0	XXX	XXX	13,750,408,914	9,193,448,033
12.10 Line 12.09 as a % of Col. 7	5.3	21.4	21.1	20.1	32.1	0.0	100.0	XXX	XXX	XXX	59.9	40.1
<b>13. Total Bonds Prior Year</b>												
13.01 Issuer Obligations	388,130,196	2,351,545,550	2,476,426,952	3,215,956,730	7,544,779,710	XXX	XXX	XXX	15,976,839,138	78.2	11,256,176,412	4,720,662,726
13.02 Residential Mortgage-Backed Securities	99,857,358	372,819,427	267,527,900	156,913,281	51,852,066	XXX	XXX	XXX	948,970,032	4.6	836,668,183	112,301,849
13.03 Commercial Mortgage-Backed Securities	26,530,832	109,431,252	94,252,279	135,730,016	56,861,759	XXX	XXX	XXX	422,806,138	2.1	250,393,207	172,412,931
13.04 Other Loan-Backed and Structured Securities	234,865,180	1,020,474,166	1,004,273,326	396,028,360	149,620,265	XXX	XXX	XXX	2,805,261,297	13.7	51,951,388	2,753,309,909
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	21,960,247	230,159,152	1,000,000	15,429,820	0	XXX	XXX	XXX	268,549,219	1.3	15,268,035	253,281,184
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	771,343,813	4,084,429,547	3,843,480,457	3,920,058,207	7,803,113,800	0	XXX	XXX	20,422,425,824	100.0	12,410,457,225	8,011,968,599
13.10 Line 13.09 as a % of Col. 9	3.8	20.0	18.8	19.2	38.2	0.0	XXX	XXX	100.0	XXX	60.8	39.2
<b>14. Total Publicly Traded Bonds</b>												
14.01 Issuer Obligations	448,929,929	1,399,089,453	2,121,686,502	2,852,338,168	5,547,940,261	XXX	12,369,984,313	53.9	11,256,176,412	55.1	12,369,984,313	XXX
14.02 Residential Mortgage-Backed Securities	91,071,811	337,555,588	243,590,371	186,169,993	145,061,677	XXX	1,003,449,440	4.4	836,668,183	4.1	1,003,449,440	XXX
14.03 Commercial Mortgage-Backed Securities	34,097,667	44,885,887	45,907,299	83,972,179	56,873,192	XXX	265,736,224	1.2	250,393,207	1.2	265,736,224	XXX
14.04 Other Loan-Backed and Structured Securities	37,138,506	30,822,709	20,732,055	12,618,987	0	XXX	101,312,257	0.4	51,951,388	0.3	101,312,257	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	9,926,683	0	0	0	XXX	9,926,683	0.0	15,268,035	0.1	9,926,683	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	611,237,913	1,822,280,320	2,431,916,227	3,135,099,327	5,749,875,130	0	13,750,408,917	59.9	12,410,457,225	60.8	13,750,408,917	XXX
14.10 Line 14.09 as a % of Col. 7	4.4	13.3	17.7	22.8	41.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.7	7.9	10.6	13.7	25.1	0.0	59.9	XXX	XXX	XXX	59.9	XXX
<b>15. Total Privately Placed Bonds</b>												
15.01 Issuer Obligations	231,755,294	1,173,009,040	1,255,011,550	959,057,352	1,420,728,834	XXX	5,039,562,070	22.0	4,720,662,726	23.1	XXX	5,039,562,070
15.02 Residential Mortgage-Backed Securities	36,640,030	82,486,805	48,619,110	110,468,489	60,962,855	XXX	339,177,289	1.5	112,301,849	0.5	XXX	339,177,289
15.03 Commercial Mortgage-Backed Securities	22,004,338	50,864,965	44,645,586	43,658,755	5,999,851	XXX	167,173,495	0.7	172,412,931	0.8	XXX	167,173,495
15.04 Other Loan-Backed and Structured Securities	283,845,127	1,513,734,836	1,065,073,907	353,039,922	130,387,699	XXX	3,346,081,491	14.6	2,753,309,909	13.5	XXX	3,346,081,491
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	21,404,202	261,545,227	1,000,000	17,504,256	0	XXX	301,453,685	1.3	253,281,184	1.2	XXX	301,453,685
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	595,648,991	3,081,640,873	2,414,350,153	1,483,728,774	1,618,079,239	0	9,193,448,030	40.1	8,011,968,599	39.2	XXX	9,193,448,030
15.10 Line 15.09 as a % of Col. 7	6.5	33.5	26.3	16.1	17.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.6	13.4	10.5	6.5	7.1	0.0	40.1	XXX	XXX	XXX	XXX	40.1

6019

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	160,763	160,763	0	0	0
2. Cost of short-term investments acquired .....	309,895	309,895	0	0	0
3. Accrual of discount .....	528	528	0	0	0
4. Unrealized valuation increase/(decrease) .....	0	0	0	0	0
5. Total gain (loss) on disposals .....	0	0	0	0	0
6. Deduct consideration received on disposals .....	365,494	365,494	0	0	0
7. Deduct amortization of premium .....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	105,692	105,692	0	0	0
11. Deduct total nonadmitted amounts .....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	105,692	105,692	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

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:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 .....	602,434,562
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 .....	8,233,541
		610,668,103
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17 .....	196,455,177
3.2	Section 2, Column 19 .....	201,340,055
		397,795,232
4.	SSAP No. 108 Adjustments .....	0
5.	Total gain (loss) on termination recognized, Section 2, Column 22 .....	(17,474,354)
6.	Considerations received/(paid) on terminations, Section 2, Column 15 .....	434,717,222
7.	Amortization:	
7.1	Section 1, Column 19 .....	0
7.2	Section 2, Column 21 .....	0
		0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20 .....	0
8.2	Section 2, Column 23 .....	0
		0
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18 .....	0
9.2	Section 2, Column 20 .....	0
		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) .....	798,889,729
11.	Deduct nonadmitted assets .....	0
12.	Statement value at end of current period (Line 10 minus Line 11) .....	798,889,729

**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) .....	693,040
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus .....	78,925
3.12	Section 1, Column 15, prior year .....	(262,625)
		341,550
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus .....	0
3.14	Section 1, Column 18, prior year .....	0
		0
		341,550
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 .....	78,925
3.24	Section 1, Column 19, prior year plus .....	(262,625)
3.25	SSAP No. 108 Adjustments .....	0
		341,550
		341,550
3.3	Subtotal (Line 3.1 minus Line 3.2) .....	0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) .....	289,128
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17) .	0
4.22	Amount recognized (Section 2, Column 16) .....	289,129
4.23	SSAP No. 108 Adjustments .....	0
		289,129
4.3	Subtotal (Line 4.1 minus Line 4.2) .....	(1)
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) .....	1,816,338
7.	Deduct total nonadmitted amounts .....	0
8.	Statement value at end of current period (Line 6 minus Line 7) .....	1,816,338

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**

ANNUAL STATEMENT FOR THE YEAR 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.....	798,889,724
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....	1,816,333
3.	Total (Line 1 plus Line 2) .....	800,706,057
4.	Part D, Section 1, Column 6 .....	2,243,085,781
5.	Part D, Section 1, Column 7 .....	(1,442,379,725)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	1
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	798,889,724
8.	Part B, Section 1, Column 13 .....	1,816,333
9.	Total (Line 7 plus Line 8) .....	800,706,057
10.	Part D, Section 1, Column 9 .....	2,243,085,781
11.	Part D, Section 1, Column 10 .....	(1,442,379,725)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	1
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	0
14.	Part B, Section 1, Column 20 .....	129,800
15.	Part D, Section 1, Column 12 .....	129,800
16.	Total (Line 13 plus Line 14 minus Line 15) .....	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	124,174,188	4,974,188	119,200,000	0
2. Cost of cash equivalents acquired .....	5,001,965,264	427,145	5,001,538,119	0
3. Accrual of discount .....	44,275	44,275	0	0
4. Unrealized valuation increase/(decrease) .....	0	0	0	0
5. Total gain (loss) on disposals .....	0	0	0	0
6. Deduct consideration received on disposals .....	4,943,388,108	5,000,000	4,938,388,108	0
7. Deduct amortization of premium .....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	182,795,619	445,608	182,350,011	0
11. Deduct total nonadmitted amounts .....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	182,795,619	445,608	182,350,011	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0
304 Inverness		Englewood	CO	07/10/2023		14,000,000	0	13,945,830	14,400,000	76,643	0	0	(76,643)	0	1,236,604	777,180
0499999. Properties held for the production of income						14,000,000	0	13,945,830	14,400,000	76,643	0	0	(76,643)	0	1,236,604	777,180
0699999 - Totals						14,000,000	0	13,945,830	14,400,000	76,643	0	0	(76,643)	0	1,236,604	777,180

E01





ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
<b>NONE</b>																			
0399999 - Totals																			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
2000085598		Las Vegas	NV		11/08/2023	7.750	328,015	0	(2)	0	0	0	700,000	10/16/2023
2000086040		Las Vegas	NV		11/08/2023	7.750	401,012	0	330	0	0	0	600,000	10/04/2023
152023090170134		Denver	CO		12/27/2023	7.500	726,770	0	1	0	0	0	950,000	10/31/2023
2000083155		Las Vegas	NV		10/20/2023	8.250	261,122	0	171	0	0	0	515,000	07/12/2023
049823090170087		Victor	ID		12/28/2023	7.375	808,410	0	0	0	0	0	1,150,000	10/25/2023
303970914		SAN JOSE	CA		10/06/2023	6.500	1,299,337	0	(1,196)	0	0	0	2,000,000	06/10/2023
2000083167		Paramount	CA		10/20/2023	7.500	170,546	0	(3)	0	0	0	1,600,000	07/27/2023
2000082446		Oakland	CA		10/20/2023	7.375	703,886	0	(2,737)	0	0	0	1,200,000	06/30/2023
3409697		Anna	TX		11/16/2023	6.375	867,276	0	37	0	0	0	2,000,000	04/13/2023
304028060		FRISCO	TX		10/06/2023	6.875	1,289,148	0	(1,257)	0	0	0	1,860,000	08/18/2023
2000086416		Burbank	CA		11/08/2023	7.500	606,937	0	(4)	0	0	0	865,000	10/03/2023
2000086782		Midway City Area	CA		11/08/2023	8.375	701,748	0	(3)	0	0	0	1,050,000	10/12/2023
2000080529		SAN ANTONIO	TX		10/20/2023	6.875	249,804	0	(906)	0	0	0	657,000	07/03/2023
2000085672		Miami	FL		11/08/2023	8.250	516,277	0	(3)	0	0	0	1,270,000	10/04/2023
2000080494		Winter Garden	FL		11/08/2023	7.875	321,249	0	355	0	0	0	587,000	09/28/2023
049823090169785		Cottonwood Heights	UT		11/10/2023	7.125	702,578	0	(38)	0	0	0	2,675,000	11/01/2023
2000083691		Prosper	TX		10/20/2023	7.750	351,177	0	(7)	0	0	0	1,200,000	07/20/2023
2000083302		San Leandro	CA		10/20/2023	6.750	427,530	0	(1,529)	0	0	0	1,130,000	07/13/2023
4000003596		KATY	TX		10/20/2023	7.250	237,448	0	(533)	0	0	0	365,000	07/18/2023
2000082390		Plano	TX		10/20/2023	7.500	285,795	0	(1,130)	0	0	0	441,000	07/07/2023
2000086195		Los Angeles	CA		11/08/2023	8.875	629,607	0	(2)	0	0	0	785,000	10/09/2023
3428947		Dallas	TX		11/16/2023	6.690	1,106,490	0	42	0	0	0	1,510,000	05/02/2023
1090300509		Palmetto Bay	FL		11/08/2023	10.250	1,205,227	0	(15)	0	0	0	1,850,000	09/13/2023
508723080169306		Fort Collins	CO		11/10/2023	7.000	1,135,106	0	(15)	0	0	0	1,570,000	10/18/2023
3432441		Irving	TX		11/16/2023	6.890	886,138	0	33	0	0	0	1,465,500	06/27/2023
2000082882		Lancaster	CA		10/20/2023	7.500	356,744	0	(1,411)	0	0	0	510,000	07/07/2023
3437251		Austin	TX		11/16/2023	6.890	2,761,605	0	102	0	0	0	4,595,000	08/11/2023
508723100170226		Spring	TX		12/28/2023	7.375	1,498,179	0	1	0	0	0	2,100,000	10/31/2023
2000083959		South Gate	CA		10/20/2023	7.500	450,012	0	(7)	0	0	0	750,000	07/26/2023
303930922		MESA	AZ		10/06/2023	7.000	875,604	0	(865)	0	0	0	1,285,000	07/26/2023
4000003592		WOLFFORTH	TX		10/20/2023	7.750	267,440	0	290	0	0	0	365,000	07/27/2023
2000083037		VALLEJO	CA		10/20/2023	7.500	419,379	0	(1,658)	0	0	0	610,000	07/18/2023
2000085978		Katy	TX		11/08/2023	8.875	219,861	0	(1)	0	0	0	340,000	10/10/2023
2000082161		KISSIMMEE	FL		11/08/2023	7.875	100,243	0	(1)	0	0	0	369,000	10/13/2023
303969024		Downey	CA		10/06/2023	6.500	2,751,149	0	(2,531)	0	0	0	7,000,000	06/27/2023
049823090169694		South Padre Island	TX		11/10/2023	7.000	1,597,979	0	(21)	0	0	0	2,400,000	10/13/2023
3414680		Austin	TX		11/16/2023	7.190	2,124,017	0	79	0	0	0	2,950,000	12/01/2022
4000003587		Katy	TX		10/20/2023	7.500	335,708	0	(876)	0	0	0	490,000	07/21/2023
2000086677		FORT WORTH	TX		11/08/2023	8.625	345,770	0	(2)	0	0	0	472,000	10/10/2023
2000087039		LOS ANGELES	CA		11/08/2023	8.125	460,465	0	(2)	0	0	0	780,000	10/06/2023
2000085943		San Jose	CA		11/08/2023	7.750	598,939	0	(4)	0	0	0	1,100,000	10/11/2023
2000080959		Plano	TX		10/20/2023	8.875	199,988	0	(3)	0	0	0	350,000	07/24/2023
2000082964		SAN JOSE	CA		10/20/2023	7.375	499,972	0	(1,215)	0	0	0	1,000,000	07/19/2023
2000087475		Kissimmee	FL		11/08/2023	7.875	466,397	0	515	0	0	0	715,000	10/16/2023
2000087311		Pomona	CA		11/08/2023	8.375	240,272	0	(1)	0	0	0	740,000	10/11/2023
3434790		Kingsland	TX		11/16/2023	6.390	941,595	0	44	0	0	0	1,660,000	06/29/2023
3431191		Dallas	TX		11/16/2023	7.090	492,379	0	18	0	0	0	2,900,000	06/30/2023
049823060167148		Morgan Hill	CA		10/13/2023	7.125	238,022	0	(593)	0	0	0	1,329,000	09/21/2023
2000087004		HUNTINGTON BEACH	CA		11/08/2023	8.375	250,624	0	(1)	0	0	0	2,200,000	10/17/2023
664023080168968		Yuma	AZ		11/10/2023	7.250	1,123,825	0	(14)	0	0	0	1,435,000	10/19/2023
2000083559		Pflugerville	TX		10/20/2023	7.375	226,765	0	(551)	0	0	0	330,000	07/14/2023
2000084946		MIAMI	FL		11/08/2023	7.875	203,719	0	225	0	0	0	430,000	09/21/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
2000083399		Little Elm	TX		10/20/2023	7.750	100,041	0	(297)	0	0	0	386,000	07/13/2023
2000083908		Fulshear	TX		10/20/2023	8.375	169,178	0	(749)	0	0	0	450,000	07/26/2023
2000086372		WESTMINSTER	CA		11/08/2023	8.375	421,049	0	(2)	0	0	0	600,000	10/10/2023
303973424		LAGUNA HILLS	CA		10/06/2023	7.500	1,359,982	0	(1,435)	0	0	0	1,950,000	06/26/2023
508723100170158		Austin	TX		12/27/2023	7.375	2,884,352	0	2	0	0	0	5,978,000	11/15/2023
2000075133		Las Vegas	NV		10/20/2023	8.250	467,007	0	306	0	0	0	965,000	07/17/2023
049823090169893		Mapleton	UT		11/10/2023	7.000	954,256	0	(12)	0	0	0	4,300,000	10/27/2023
2000081806		Kissimmee	FL		11/08/2023	8.125	130,440	0	119	0	0	0	385,000	10/16/2023
3432551		Dallas	TX		11/16/2023	6.640	3,614,347	0	137	0	0	0	5,250,000	05/17/2023
303947528		Dana Point	CA		10/06/2023	6.500	1,147,297	0	(1,056)	0	0	0	2,615,000	04/28/2023
2000085909		Saint Cloud	FL		11/08/2023	7.750	267,153	0	321	0	0	0	415,000	10/06/2023
2000085077		Providence Village	TX		11/08/2023	9.625	229,096	0	(3)	0	0	0	351,700	09/21/2023
2000086417		Labelle	FL		11/08/2023	9.625	212,810	0	0	0	0	0	284,000	10/10/2023
2000084899		Garland	TX		11/08/2023	9.375	150,316	0	0	0	0	0	328,000	08/29/2023
049823100170318		Los Angeles	CA		12/27/2023	7.625	1,127,209	0	1	0	0	0	1,402,000	11/16/2023
2000083412		San Diego	CA		10/20/2023	8.625	508,943	0	(8)	0	0	0	780,000	07/17/2023
2000083496		El Paso	TX		10/20/2023	7.625	160,471	0	192	0	0	0	215,000	07/25/2023
2000083101		San Francisco	CA		10/20/2023	8.750	580,657	0	147	0	0	0	870,000	07/24/2023
2000083334		Denison	TX		10/20/2023	8.000	311,784	0	(1,315)	0	0	0	415,000	07/21/2023
2000085788		Pembroke Pines	FL		11/08/2023	7.625	303,114	0	395	0	0	0	624,000	10/05/2023
787823100170179		Yorba Linda	CA		12/27/2023	7.250	824,100	0	0	0	0	0	1,715,000	11/14/2023
2000083170		North Hills Area, Los Angeles	CA		10/20/2023	8.500	974,188	0	(4,363)	0	0	0	1,400,000	07/18/2023
303893864		SAN DIEGO	CA		10/06/2023	7.625	1,493,511	0	(1,601)	0	0	0	2,500,000	12/16/2022
2000083678		Norwalk	CA		10/20/2023	8.250	406,748	0	267	0	0	0	690,000	07/20/2023
2000083040		Campbell	CA		10/20/2023	9.375	1,363,983	0	(6,741)	0	0	0	2,100,000	07/25/2023
508723080169184		Houston	TX		11/10/2023	7.375	1,506,335	0	(18)	0	0	0	1,880,000	10/25/2023
2000086523		Orlando	FL		11/08/2023	8.875	630,209	0	(2)	0	0	0	898,000	10/10/2023
2000087020		Cape Coral	FL		11/08/2023	8.875	268,686	0	(1)	0	0	0	344,000	10/19/2023
1090300575		Miami	FL		11/08/2023	8.500	487,028	0	306	0	0	0	694,000	10/09/2023
2000086641		Orlando	FL		11/08/2023	8.875	272,677	0	(1)	0	0	0	350,000	10/13/2023
4000003586		Katy	TX		10/20/2023	7.250	399,705	0	(1,528)	0	0	0	699,000	07/14/2023
2000086070		Orlando	FL		11/08/2023	9.250	267,054	0	(1)	0	0	0	410,000	09/26/2023
2000083296		San Jose	CA		10/20/2023	8.750	1,413,160	0	(6,116)	0	0	0	1,885,000	07/10/2023
3435990		Leander	TX		11/16/2023	7.290	832,251	0	30	0	0	0	1,147,000	08/10/2023
3433563		Celina	TX		11/16/2023	6.990	714,467	0	26	0	0	0	1,050,000	06/08/2023
3423765		Leander	TX		11/16/2023	6.840	1,329,581	0	50	0	0	0	1,820,000	07/07/2023
2000083489		PHOENIX	AZ		10/20/2023	8.125	200,715	0	(4)	0	0	0	490,000	07/14/2023
2000083118		Las Vegas	NV		10/20/2023	8.375	404,956	0	(1,551)	0	0	0	675,000	07/18/2023
2000082927		Austin	TX		10/20/2023	9.500	414,386	0	(2,075)	0	0	0	638,000	07/25/2023
303965342		Prosper	TX		10/06/2023	6.625	1,099,541	0	(1,030)	0	0	0	2,000,000	06/20/2023
2000086805		San Francisco	CA		11/08/2023	7.500	511,932	0	718	0	0	0	1,060,000	10/05/2023
303990803		SHERMAN OAKS	CA		10/06/2023	7.500	1,401,309	0	(1,478)	0	0	0	2,100,000	07/07/2023
2000086680		Winter Garden	FL		11/08/2023	8.125	307,035	0	280	0	0	0	520,000	10/18/2023
303964359		Lake Arrowhead	CA		10/06/2023	6.750	1,198,541	0	(1,143)	0	0	0	1,600,000	05/30/2023
787823090169498		Alameda	CA		11/10/2023	7.125	984,100	0	(12)	0	0	0	1,225,000	10/04/2023
304012418		LOS ANGELES	CA		10/06/2023	7.375	1,612,394	0	(1,674)	0	0	0	2,150,000	07/27/2023
508723080169219		Dallas	TX		12/27/2023	7.250	919,575	0	0	0	0	0	7,000,000	11/10/2023
2000083835		Arleta	CA		10/20/2023	8.500	495,052	0	224	0	0	0	773,000	08/03/2023
2000082912		Marana	AZ		10/20/2023	7.750	261,317	0	(1,067)	0	0	0	378,000	07/12/2023
787823100170265		San Jose	CA		12/27/2023	7.375	1,027,814	0	1	0	0	0	1,465,000	11/13/2023
4000003602		Grass Valley	CA		10/20/2023	8.500	239,834	0	(1,074)	0	0	0	330,000	07/07/2023
303973438		QUEEN CREEK	AZ		10/06/2023	6.750	1,038,410	0	(991)	0	0	0	1,385,000	06/02/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
2000083535		San Antonio	TX		10/20/2023	7.500	285,458	0	374	0	0	0	415,000	07/18/2023
2000082239		Riverside	CA		10/20/2023	8.250	531,634	0	(2,311)	0	0	0	695,000	07/20/2023
2000085664		Coconut Creek	FL		11/08/2023	8.875	335,508	0	(6)	0	0	0	580,000	10/09/2023
2000085151		Wesley Chapel	FL		11/08/2023	8.250	297,751	0	161	0	0	0	472,000	10/04/2023
2000083858		Beaumont	TX		10/20/2023	8.125	122,267	0	(2)	0	0	0	175,000	07/28/2023
2000085949		Prescott	AZ		11/08/2023	10.250	355,209	0	1	0	0	0	551,000	10/03/2023
787823080169438		Danville	CA		11/10/2023	7.250	914,649	0	(11)	0	0	0	1,920,000	10/20/2023
2000086379		Plantation	FL		11/08/2023	8.375	729,818	0	(4)	0	0	0	950,000	10/17/2023
2000081832		Banning	CA		11/08/2023	8.750	369,838	0	(1)	0	0	0	480,000	10/12/2023
152023050167010		Englewood	CO		09/15/2023	7.500	1,091,503	0	(3,218)	0	0	0	1,750,000	08/18/2023
2000086407		Poinciana	FL		11/08/2023	8.875	226,252	0	(1)	0	0	0	305,000	10/11/2023
508723080169205		Houston	TX		10/13/2023	7.250	1,806,818	0	(4,369)	0	0	0	2,300,000	09/27/2023
2000086227		Pinellas Park	FL		11/08/2023	8.000	155,379	0	(1)	0	0	0	345,000	09/26/2023
2000083748		Cypress	TX		10/20/2023	8.125	178,518	0	(623)	0	0	0	255,000	07/20/2023
098123080169005		Spicewood	TX		11/10/2023	6.750	1,418,457	0	23	0	0	0	2,225,000	10/16/2023
049823100170161		Bountiful	UT		11/10/2023	7.000	1,069,434	0	(14)	0	0	0	3,320,000	10/31/2023
3435852		Austin	TX		11/16/2023	6.740	886,812	0	33	0	0	0	1,609,000	07/18/2023
303976231		San Marcos	TX		10/06/2023	6.750	871,590	0	(831)	0	0	0	1,200,000	06/14/2023
2000086546		Hampton	NJ		11/08/2023	9.500	349,918	0	(1)	0	0	0	500,000	10/16/2023
2000083429		Woodland Park	CO		10/20/2023	7.375	339,487	0	(1,320)	0	0	0	450,000	07/20/2023
2000081622		San Antonio	TX		10/20/2023	7.500	131,672	0	(3)	0	0	0	180,000	06/27/2023
2000082932		Downey	CA		10/20/2023	7.500	660,115	0	(13)	0	0	0	940,000	07/07/2023
049823090170004		Park City	UT		12/27/2023	7.750	1,256,251	0	1	0	0	0	3,100,000	11/30/2023
152023080169320		Colorado Springs	CO		12/27/2023	7.625	829,126	0	1	0	0	0	1,100,000	11/16/2023
049823100170508		Farr West	UT		12/27/2023	8.375	914,551	0	1	0	0	0	1,375,000	11/20/2023
2000085667		Apopka	FL		11/08/2023	9.625	290,008	0	(1)	0	0	0	445,000	10/11/2023
2000085750		Saint Cloud	FL		11/08/2023	8.375	267,047	0	193	0	0	0	416,000	10/06/2023
2000083406		Glendale	CA		10/20/2023	7.375	501,569	0	(10)	0	0	0	1,550,000	07/18/2023
2000082979		San Bernardino	CA		10/20/2023	9.000	326,796	0	(1,520)	0	0	0	630,000	07/11/2023
2000084226		WESTMINSTER	CA		11/08/2023	8.500	1,114,182	0	713	0	0	0	1,480,000	09/28/2023
2000086486		Ellenton	FL		11/08/2023	7.500	257,450	0	(2)	0	0	0	485,000	10/12/2023
2000086088		Whittier	CA		11/08/2023	7.875	568,508	0	(3)	0	0	0	710,000	10/11/2023
2000083996		Santa Ana	CA		11/08/2023	8.375	371,193	0	268	0	0	0	860,000	10/12/2023
303971336		Francis	UT		10/06/2023	6.375	1,197,289	0	(1,082)	0	0	0	1,925,000	06/06/2023
2000086749		Modesto	CA		11/08/2023	8.500	269,425	0	(1)	0	0	0	433,000	10/16/2023
2000084854		South Houston	TX		11/08/2023	7.875	155,376	0	(1)	0	0	0	310,000	09/29/2023
2000086217		Oxnard	CA		11/08/2023	8.875	1,042,661	0	(4)	0	0	0	1,300,000	09/27/2023
2000083281		Hesperia	CA		10/20/2023	8.000	321,378	0	(1,355)	0	0	0	403,000	07/20/2023
2000083640		Buckeye	AZ		10/20/2023	8.750	311,870	0	(1,350)	0	0	0	490,000	07/27/2023
2000086363		Placentia	CA		11/08/2023	8.375	1,202,987	0	868	0	0	0	1,600,000	09/20/2023
3435760		Dallas	TX		11/16/2023	7.540	948,876	0	34	0	0	0	1,884,000	07/19/2023
2000082849		Banning	CA		10/20/2023	7.500	203,619	0	(805)	0	0	0	340,000	06/29/2023
2000083586		Houston	TX		10/20/2023	7.875	291,797	0	(1,211)	0	0	0	386,000	07/14/2023
400003744		HOUSTON	TX		11/08/2023	8.125	229,524	0	209	0	0	0	375,000	10/12/2023
303972117		Phoenix	AZ		10/06/2023	6.875	1,199,714	0	(1,165)	0	0	0	3,150,000	06/20/2023
049823060167846		Island Park	ID		08/18/2023	7.500	1,464,094	0	3,982	0	0	0	2,450,000	08/08/2023
152023080168700		Centennial	CO		10/13/2023	7.500	750,751	0	(1,877)	0	0	0	1,375,000	09/29/2023
664023080168975		Scottsdale	AZ		10/13/2023	6.875	733,423	0	(1,676)	0	0	0	1,053,000	09/21/2023
2000086431		(Sylmar Area) Los Angeles	CA		11/08/2023	8.250	452,620	0	(2)	0	0	0	645,000	10/09/2023
2000083428		SIMI VALLEY	CA		11/08/2023	7.625	481,038	0	590	0	0	0	800,000	07/31/2023
508723090169836		Spring	TX		11/10/2023	7.000	3,012,489	0	(39)	0	0	0	4,900,000	10/23/2023
2000082487		Auburndale	FL		11/08/2023	7.625	250,574	0	(2)	0	0	0	313,000	10/16/2023

E04.2

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3430080		Austin	TX		11/16/2023	6.490	1,279,539	0	49	0	0	0	1,993,000	06/26/2023
2000082928		Chino Hills	CA		10/20/2023	7.750	2,143,497	0	(8,756)	0	0	0	3,300,000	07/19/2023
2000086440		Northglenn	CO		11/08/2023	7.875	292,533	0	323	0	0	0	560,000	10/16/2023
2000087209		Philadelphia	PA		11/08/2023	8.125	203,687	0	186	0	0	0	295,000	10/17/2023
2000082821		Iowa Park	TX		10/20/2023	8.375	125,460	0	(2)	0	0	0	223,000	07/21/2023
2000084097		St Cloud	FL		11/08/2023	8.250	253,693	0	(1)	0	0	0	375,000	10/13/2023
049823080168902		Salt Lake City	UT		10/13/2023	7.625	1,101,096	0	(2,798)	0	0	0	2,900,000	09/11/2023
361223080169354		Henderson	NV		11/10/2023	7.375	1,029,329	0	(12)	0	0	0	1,530,000	10/10/2023
4000003595		Plano	TX		10/20/2023	7.875	600,185	0	(1,887)	0	0	0	750,000	07/11/2023
2000082991		Houston	TX		10/20/2023	8.750	130,105	0	(2)	0	0	0	198,000	07/26/2023
2000083359		HOUSTON	TX		10/20/2023	8.125	273,405	0	208	0	0	0	369,500	07/26/2023
4000003770		Las Vegas	NV		11/08/2023	7.875	342,459	0	378	0	0	0	525,000	10/06/2023
2000087163		Ocala	FL		11/08/2023	8.000	193,673	0	(1)	0	0	0	276,000	10/18/2023
787823100170272		San Diego	CA		12/27/2023	7.375	792,991	0	1	0	0	0	990,000	11/03/2023
508723090169478		Pittsburg	TX		11/10/2023	7.000	825,237	0	(11)	0	0	0	1,175,000	10/11/2023
2000082937		ALLEN	TX		10/20/2023	7.250	350,659	0	(1,341)	0	0	0	439,000	07/18/2023
2000083599		WEST COVINA	CA		10/20/2023	8.375	599,551	0	(2,296)	0	0	0	750,000	07/20/2023
3435843		Kyle	TX		11/16/2023	6.890	1,108,626	0	41	0	0	0	1,700,000	07/07/2023
4000003597		Rosenberg	TX		10/20/2023	7.375	248,125	0	(965)	0	0	0	360,000	07/17/2023
3430877		Austin	TX		11/16/2023	6.640	742,539	0	28	0	0	0	1,575,000	05/23/2023
2000086665		Richmond	TX		11/08/2023	7.500	954,395	0	1,337	0	0	0	2,600,000	10/12/2023
3430352		Dallas	TX		11/16/2023	6.740	719,897	0	27	0	0	0	1,060,000	06/16/2023
2000086394		Windermere	FL		11/08/2023	7.750	333,203	0	401	0	0	0	415,000	09/28/2023
049823100170469		Mccall	ID		11/10/2023	7.250	746,616	0	12	0	0	0	1,260,000	10/30/2023
2000081976		Mountain House	CA		10/20/2023	6.875	280,323	0	(472)	0	0	0	930,000	06/28/2023
2000082573		Van Nuys Area, Los Angeles	CA		10/20/2023	7.625	174,615	0	(702)	0	0	0	715,000	07/20/2023
3434264		Austin	TX		11/16/2023	7.340	985,727	0	35	0	0	0	1,820,000	07/14/2023
2000083639		APPLE VALLEY	CA		10/20/2023	8.625	299,544	0	(5)	0	0	0	410,000	07/20/2023
049823110170941		Alpine	UT		12/27/2023	7.500	2,512,502	0	2	0	0	0	3,850,000	11/29/2023
2000079188		ORLANDO	FL		11/08/2023	8.500	372,474	0	(2)	0	0	0	496,000	10/17/2023
<b>0399999. Mortgages in good standing - Residential mortgages-all other</b>							131,025,339	0	(84,328)	0	0	0	232,874,700	XXX
0210821	CF	DALLAS	TX		04/01/2019	3.960	37,000,000	0	0	0	0	0	75,500,000	11/29/2023
0210897	CF	CARSON	CA		04/22/2021	3.490	15,900,000	0	0	0	0	0	24,100,000	12/21/2023
0210781		HARTLAND	WI		03/30/2018	4.280	8,500,229	0	0	0	0	0	11,300,000	11/03/2023
0210792		PORTLAND	OR		07/02/2018	4.280	1,390,000	0	0	0	0	0	5,800,000	11/29/2023
0210949		COLORADO SPRINGS	CO		01/10/2022	3.500	12,600,000	0	0	0	0	0	19,260,000	10/24/2023
210753A		EDINA	MIN.		09/01/2017	3.700	10,903,599	0	0	0	0	0	20,797,893	11/29/2023
0210610		ROLLING HILLS ESTATES	CA		10/10/2012	4.200	7,555,532	0	0	0	0	0	25,000,000	12/19/2023
0210798		ANNAPOLIS	MD		07/10/2018	4.630	9,586,370	0	0	0	0	0	13,900,000	09/15/2023
0210972		SAN ANTONIO	TX		07/21/2022	4.750	18,454,142	0	0	0	0	0	30,000,000	08/18/2023
0210724		KANSAS CITY	MO		06/30/2016	3.910	8,766,274	0	0	0	0	0	13,700,000	09/07/2023
0210756	CF	CENTREVILLE	VA		09/01/2017	3.880	18,815,229	0	0	0	0	0	33,600,000	12/12/2023
0210848		PLANO	TX		04/22/2020	3.400	7,414,983	0	0	0	0	0	8,800,000	07/28/2023
0210953		KERRVILLE	TX		01/18/2022	3.250	8,183,711	0	0	0	0	0	14,800,000	08/17/2023
0210937		GAINESVILLE	GA		11/12/2021	3.750	6,300,000	0	0	0	0	0	9,500,000	07/27/2023
0210727	CF	CHICAGO	IL		09/21/2016	3.000	14,183,957	0	0	0	0	0	20,900,000	09/29/2023
0210955		GOLETA	CA		02/16/2022	3.050	28,083,484	0	0	0	0	0	61,200,000	08/16/2023
0210701		DES PERES	MO		10/21/2015	4.200	14,259,693	0	0	0	0	0	27,200,000	11/14/2023
0210732	CF	CHARLOTTE	NC		12/01/2016	3.100	38,000,000	0	0	0	0	0	46,100,000	06/30/2023
0210667		CHAPEL HILL	NC		08/27/2014	4.340	7,337,278	0	0	0	0	0	8,500,000	07/26/2023
210814A	CF	MAPLE VALLEY	WA		01/03/2019	4.500	19,852,794	0	0	0	0	0	45,200,000	11/29/2023
0210944		EAST HAVEN	CT		12/22/2021	3.560	13,000,335	0	0	0	0	0	20,700,000	12/26/2023

E04.3

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210914		PHOENIX	AZ		07/23/2021	3.390	6,330,089	0	0	0	0	0	8,600,000	10/13/2023
2108148	CF	MAPLE VALLEY	WA		01/03/2019	5.340	5,350,835	0	0	0	0	0	9,561,538	11/29/2023
0210556		BUFFALO GROVE	IL		12/01/2016	4.000	4,321,674	0	0	0	0	0	6,600,000	06/08/2023
0210722	CF	GRANITE BAY	CA		06/30/2016	3.630	15,900,000	0	0	0	0	0	29,300,000	12/20/2023
0210938	CF	FORT MILL	SC		12/23/2021	3.350	32,535,000	0	0	0	0	0	50,900,000	11/16/2023
0210896		PHOENIX	AZ		04/23/2021	3.040	35,090,696	0	0	0	0	0	38,800,000	10/01/2023
0210703	CF	WHITE MARSH	MD		12/01/2016	4.400	12,980,526	0	0	0	0	0	20,600,000	08/16/2023
0210962		BELLEVUE	WA		04/07/2022	3.320	33,000,000	0	0	0	0	0	64,300,000	10/24/2023
0210765	CF	POOLER	GA		01/12/2018	4.050	26,087,665	0	0	0	0	0	36,000,000	11/06/2023
0210948		CONCORD	NC		01/28/2022	3.750	6,600,000	0	0	0	0	0	12,500,000	10/24/2023
0210885		AUGUSTA	GA		03/10/2021	3.250	25,518,543	0	0	0	0	0	34,500,000	11/01/2023
0210978		COMMERCE	CA		07/27/2022	4.750	14,200,000	0	0	0	0	0	50,600,000	08/17/2023
0210893		MADISON	WI		05/20/2021	3.500	9,550,000	0	0	0	0	0	14,500,000	12/04/2023
0210691	CF	NEWPORT BEACH	CA		12/01/2016	3.700	11,330,425	0	0	0	0	0	50,400,000	11/15/2023
0210919	CF	ARDEN	NC		09/03/2021	3.240	31,900,000	0	0	0	0	0	54,000,000	11/16/2023
0210943		LEWISVILLE	TX		12/16/2021	3.320	8,711,110	0	0	0	0	0	11,500,000	10/25/2023
0210846	CF	MINNEAPOLIS	MIN		03/03/2020	3.400	28,391,666	0	0	0	0	0	23,300,000	10/24/2023
0210728		SCOTTSDALE	AZ		12/01/2016	3.540	11,913,992	0	0	0	0	0	25,300,000	11/15/2023
0210888	CF	SEATTLE	WA		04/02/2021	3.290	13,000,000	0	0	0	0	0	22,500,000	10/17/2023
0210844		SAN ANTONIO	TX		02/20/2020	3.280	12,559,420	0	0	0	0	0	22,700,000	09/29/2023
0210725	CF	URBANDALE	IA		12/01/2016	3.900	24,001,887	0	0	0	0	0	38,100,000	09/25/2023
0210663		DELAFIELD	WI		12/01/2016	4.400	6,110,230	0	0	0	0	0	11,900,000	12/13/2023
0210710	CF	COLLIERVILLE	TN		12/01/2016	4.220	24,321,050	0	0	0	0	0	43,900,000	12/18/2023
0210916		AUSTIN	TX		08/10/2021	7.860	8,000,000	0	0	0	0	0	17,500,000	12/08/2023
0210900	CF	NASHVILLE	TN		05/19/2021	3.630	17,337,251	0	0	0	0	0	18,700,000	08/08/2023
0210819		LOUISVILLE	KY		05/01/2019	4.100	8,371,815	0	0	0	0	0	27,400,000	11/02/2023
0210707	CF	NILES	IL		12/01/2016	3.950	22,000,000	0	0	0	0	0	33,900,000	10/05/2023
0210920	CF	ALHAMBRA	CA		09/03/2021	3.100	20,500,000	0	0	0	0	0	39,200,000	11/14/2023
0210915		BOISE	ID		11/12/2021	3.700	20,206,231	0	0	0	0	0	21,900,000	09/25/2023
0210656		TIMONIUM	MD		05/13/2014	5.050	9,989,811	0	0	0	0	0	25,200,000	12/11/2023
0210925		BRIDGETON	MO		09/23/2021	7.610	14,600,000	0	0	0	0	0	36,800,000	12/03/2023
2106738	CF	ST LOUIS	MO		05/15/2019	6.000	4,692,276	0	0	0	0	0	4,592,416	08/17/2023
0210804		DALLAS	TX		10/10/2018	4.950	8,422,569	0	0	0	0	0	27,000,000	11/21/2023
0210980		WARRENVILLE	SC		08/17/2022	5.250	21,364,088	0	0	0	0	0	35,600,000	08/16/2023
0210894	CF	MADISON	WI		07/06/2021	3.200	18,100,000	0	0	0	0	0	29,100,000	11/14/2023
0210761	CF	LIMERICK TOWNSHIP	PA		09/28/2017	4.060	25,702,766	0	0	0	0	0	49,200,000	11/04/2023
0210704	CF	SUNSET HILLS	MO		12/01/2016	3.900	50,000,000	0	0	0	0	0	68,900,000	06/05/2023
0210895		MADISON	WI		07/06/2021	3.200	2,510,000	0	0	0	0	0	4,300,000	12/12/2023
0210760	CF	REDMOND	WA		11/08/2017	4.120	15,319,368	0	0	0	0	0	32,300,000	12/18/2023
0210954		SALT LAKE CITY	UT		01/21/2022	3.500	9,927,000	0	0	0	0	0	16,450,000	08/16/2023
0210677	CF	WAYZATA	MIN		12/03/2014	3.990	13,733,517	0	0	0	0	0	23,100,000	09/29/2023
0210843	CF	MINNEAPOLIS	MIN		01/07/2020	3.100	23,850,000	0	0	0	0	0	37,600,000	12/19/2023
0210628		ROCHESTER HILLS	MI		05/28/2013	3.650	3,232,596	0	0	0	0	0	34,900,000	11/07/2023
0210868		RANCHO CUCAMONGA	CA		12/08/2020	3.490	11,271,273	0	0	0	0	0	19,900,000	08/18/2023
0210963		ONTARIO	CA		04/05/2022	3.470	16,300,000	0	0	0	0	0	37,900,000	08/17/2023
0210906		WEST VALLEY CITY	UT		06/04/2021	3.160	11,250,000	0	0	0	0	0	18,900,000	10/25/2023
0210866	CF	KYLE	TX		11/05/2020	3.150	23,328,097	0	0	0	0	0	31,800,000	09/28/2023
0210430		OAK PARK	IL		12/08/2005	6.125	2,685,508	0	0	0	0	0	9,700,000	11/07/2023
0210683	CF	LAWRENCEVILLE	GA		12/01/2016	3.940	14,382,630	0	0	0	0	0	20,000,000	09/06/2023
0210964		RANCHO MISSION VIEJO	CA		04/15/2022	3.710	20,000,000	0	0	0	0	0	32,000,000	10/25/2023
210816A		NEW ALBANY	OH		02/13/2019	4.600	16,413,323	0	0	0	0	0	25,800,000	11/29/2023
0210649		DECATUR	AL		01/16/2014	4.480	7,000,000	0	0	0	0	0	14,100,000	12/13/2023

E04.4

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210678		VISTA	CA		12/10/2014	4.300	8,840,034	0	0	0	0	0	24,600,000	10/02/2023
0210898		LINTHICUM	MD		05/07/2021	3.620	22,773,804	0	0	0	0	0	26,300,000	09/01/2023
0210890		OLYMPIA	WA		04/14/2021	3.380	8,342,550	0	0	0	0	0	18,000,000	11/16/2023
0210762	CF	OXFORD	OH		11/01/2017	3.830	16,101,390	0	0	0	0	0	24,300,000	08/08/2023
0210740	CF	DENTON	TX		11/01/2016	3.440	32,530,000	0	0	0	0	0	75,100,000	12/15/2023
0210849	CF	COLUMBIA	MD		09/01/2022	3.000	23,500,000	0	0	0	0	0	42,500,000	09/21/2023
0210797		OMAHA	NE		06/15/2018	4.390	12,115,950	0	0	0	0	0	17,700,000	11/01/2023
2108168		NEW ALBANY	OH		02/13/2019	5.319	5,471,260	0	0	0	0	0	6,449,293	11/29/2023
0210860	CF	BUFORD	GA		10/02/2020	3.250	17,500,000	0	0	0	0	0	23,700,000	10/31/2023
0210958	CF	NEWARK	NJ		12/29/2021	3.310	16,000,000	0	0	0	0	0	21,700,000	12/13/2023
0210734		JACKSONVILLE	FL		10/14/2016	3.700	8,539,165	0	0	0	0	0	13,000,000	10/05/2023
2106908		W DES MOINES	IA		08/17/2021	5.500	3,000,000	0	0	0	0	0	2,929,332	09/22/2023
0210807		GRAPEVINE	TX		10/12/2018	4.370	5,922,004	0	0	0	0	0	13,800,000	12/11/2023
0210733	CF	HOMEWOOD	AL		12/01/2016	3.520	27,372,139	0	0	0	0	0	44,900,000	08/16/2023
0210674		BALA CYNWYD	PA		12/05/2014	4.100	8,399,721	0	0	0	0	0	11,300,000	10/25/2023
0210853		GLEN BURNIE	MD		05/04/2020	3.450	9,038,220	0	0	0	0	0	15,500,000	11/07/2023
0210617		NASHVILLE	TN		12/26/2012	4.400	10,035,668	0	0	0	0	0	20,900,000	12/11/2023
0210942		TULSA	OK		12/28/2021	8.460	6,000,000	0	0	0	0	0	27,800,000	05/19/2023
0210815		ST PAUL	MIN		08/30/2019	4.680	7,915,544	0	0	0	0	0	6,300,000	09/21/2023
0210889		WEST NEW YORK	NJ		04/13/2021	3.520	8,858,562	0	0	0	0	0	14,200,000	12/31/2023
0210872		NAPERVILLE	IL		12/28/2020	3.380	23,000,000	0	0	0	0	0	37,200,000	12/21/2023
0210877		SCHALMBURG	IL		12/22/2020	3.000	8,000,000	0	0	0	0	0	10,500,000	11/07/2023
0210923		PALM BAY	FL		09/15/2021	3.650	7,983,109	0	0	0	0	0	13,100,000	10/13/2023
0210936		GOODYEAR	AZ		11/19/2021	3.250	6,000,000	0	0	0	0	0	11,300,000	11/14/2023
0210692		EL CAJON	CA		07/23/2015	3.850	10,000,000	0	0	0	0	0	24,700,000	10/12/2023
0210869	CF	ST LOUIS	MO		11/23/2020	2.890	28,050,000	0	0	0	0	0	37,300,000	12/31/2023
0210950		LEWISVILLE	TX		12/17/2021	3.210	17,102,069	0	0	0	0	0	23,000,000	10/25/2023
0210887	CF	FLORISSANT	MO		04/19/2021	3.830	23,982,698	0	0	0	0	0	36,000,000	10/05/2023
0210694		LINCOLN	NE		08/25/2015	3.820	11,905,932	0	0	0	0	0	18,900,000	10/18/2023
0210763	CF	LOS ANGELES	CA		01/11/2018	3.640	15,169,875	0	0	0	0	0	66,500,000	12/10/2023
0210960		BEDMINSTER	NJ		03/09/2022	3.700	7,833,405	0	0	0	0	0	11,900,000	08/17/2023
0210904		LEAWOOD	KS		06/15/2021	3.750	9,492,768	0	0	0	0	0	13,100,000	12/27/2023
0210873		DRAPER	UT		01/26/2021	3.440	20,081,889	0	0	0	0	0	24,800,000	08/02/2023
0210796		STAMFORD	CT		07/11/2018	4.480	7,040,166	0	0	0	0	0	14,000,000	08/09/2023
0210605		MILFORD	MI		05/31/2012	4.980	2,157,128	0	0	0	0	0	12,000,000	10/25/2023
0210682		GERMANTOWN	MD		03/30/2015	3.850	9,975,510	0	0	0	0	0	11,700,000	06/28/2023
0210769	CF	LAWRENCEVILLE	GA		12/15/2017	3.670	27,000,000	0	0	0	0	0	48,000,000	12/12/2023
0210947	CF	MILWAUKEE	WI		12/22/2021	8.143	6,480,000	0	0	0	0	0	8,900,000	12/31/2023
210967C		LAKELAND	FL		09/26/2022	8.580	23,492,107	0	0	0	0	0	133,500,000	12/29/2023
0210984		Kansas City	MO		01/12/2023	6.970	20,150,000	0	0	0	0	0	30,050,000	11/21/2022
0210836	CF	MATHEWS	NC		11/18/2019	3.350	18,625,960	0	0	0	0	0	25,400,000	07/26/2023
0210661		HINSDALE	IL		06/26/2014	4.430	6,100,601	0	0	0	0	0	9,100,000	12/15/2023
0210835	CF	CHARLOTTE	NC		11/18/2019	3.350	20,586,591	0	0	0	0	0	27,600,000	08/26/2023
0210979		BAYTOWN	TX		07/28/2022	5.140	26,500,000	0	0	0	0	0	50,300,000	08/17/2023
0210636		DENVER	CO		07/31/2013	3.625	14,000,000	0	0	0	0	0	18,900,000	12/06/2023
0210689	CF	ROCKVILLE	MD		12/01/2016	3.800	19,776,144	0	0	0	0	0	32,700,000	08/11/2023
0210842		FAIRFIELD	CT		01/30/2020	3.470	2,500,000	0	0	0	0	0	7,300,000	08/03/2023
0210746		SALT LAKE CITY	UT		01/23/2017	3.790	9,752,351	0	0	0	0	0	27,200,000	11/14/2023
210817A	CF	SANDY SPRINGS	GA		02/07/2019	4.800	11,535,135	0	0	0	0	0	24,200,000	08/02/2023
0210743		MINNEAPOLIS	MIN		11/21/2016	3.410	11,766,160	0	0	0	0	0	17,400,000	10/11/2023
0210976		HOFFMAN ESTATES	IL		07/06/2022	5.170	18,560,000	0	0	0	0	0	30,250,000	12/01/2023
0210697	CF	EDEN PRAIRIE	MIN		10/05/2015	4.200	16,002,296	0	0	0	0	0	23,800,000	12/13/2023

E04.5

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210930		SAN DIEGO	CA		11/23/2021	3.500	8,770,210	0	0	0	0	0	17,300,000	12/21/2023
0210806		TOLLESON	AZ		09/28/2018	4.370	7,350,000	0	0	0	0	0	16,100,000	12/12/2023
0210863		FULTON	MD		11/02/2020	2.980	12,051,338	0	0	0	0	0	23,400,000	12/20/2023
0210711	CF	BALTIMORE	MD		12/01/2016	4.450	47,521,740	0	0	0	0	0	81,700,000	11/01/2023
0210699		BRUNSWICK	OH		10/14/2015	4.260	9,882,754	0	0	0	0	0	18,100,000	08/16/2023
0210908		PLEASANT GROVE	UT		07/06/2021	3.490	11,904,612	0	0	0	0	0	22,600,000	12/15/2023
0210791	CF	WILSONVILLE	OR		06/26/2018	3.900	12,004,072	0	0	0	0	0	32,200,000	11/13/2023
0210799	CF	SCOTTSDALE	AZ		06/26/2018	4.430	23,513,109	0	0	0	0	0	35,000,000	11/16/2023
0210650		NEWBURGH	NY		01/16/2014	4.480	5,000,000	0	0	0	0	0	7,900,000	12/21/2023
0210664	CF	GREENWICH	CT		07/31/2014	4.500	10,009,808	0	0	0	0	0	16,600,000	07/14/2023
0210974		PHOENIX	AZ		08/29/2022	4.850	10,615,000	0	0	0	0	0	17,180,000	12/20/2023
210812A	CF	OVERLAND PARK	KS		12/10/2018	4.500	19,378,297	0	0	0	0	0	32,500,000	09/21/2023
0210935		LEXINGTON	SC		10/20/2021	8.543	5,780,000	0	0	0	0	0	6,500,000	12/31/2023
210810A	CF	PHOENIXVILLE	PA		11/29/2018	4.360	22,507,886	0	0	0	0	0	44,700,000	11/03/2023
0210891		CALDWELL	ID		05/20/2021	3.360	6,306,747	0	0	0	0	0	9,700,000	11/29/2023
0210713	CF	PORTLAND	OR		12/01/2016	3.800	40,000,000	0	0	0	0	0	46,600,000	06/29/2023
0210745	CF	CAMBRIDGE	MA		11/14/2016	3.480	23,000,000	0	0	0	0	0	31,300,000	09/25/2023
0210861	CF	GARDENA	CA		11/10/2020	2.900	21,000,000	0	0	0	0	0	32,500,000	11/16/2023
0210693	CF	SCOTTSDALE	AZ		10/05/2015	4.180	20,800,489	0	0	0	0	0	34,600,000	08/01/2023
0210747		BOSTON	MA		01/17/2017	3.860	11,777,688	0	0	0	0	0	22,400,000	06/29/2023
0210829	CF	SO WINDSOR	CT		10/31/2019	4.360	20,727,621	0	0	0	0	0	29,300,000	11/02/2023
0210973		SCOTTSDALE	AZ		04/25/2022	9.143	22,600,000	0	0	0	0	0	47,100,000	10/19/2023
0210899	CF	OVERLAND PARK	KS		06/02/2021	3.600	32,150,000	0	0	0	0	0	43,900,000	11/01/2023
0210854		LINCOLN	NE		05/11/2020	3.250	11,026,852	0	0	0	0	0	11,500,000	09/13/2023
0210648		WAXAHACHIE	TX		01/16/2014	4.480	7,000,000	0	0	0	0	0	22,500,000	12/08/2023
0210795		CLACKAMAS	OR		07/02/2018	4.280	7,650,000	0	0	0	0	0	23,100,000	12/27/2023
0210651		COVENTRY	RI		12/01/2016	4.480	6,000,000	0	0	0	0	0	7,100,000	07/31/2023
0210750		SHAKER HEIGHTS	OH		05/25/2017	4.650	9,365,754	0	0	0	0	0	15,200,000	06/27/2023
210715B	CF	SEATTLE	WA		03/15/2019	6.060	4,841,032	0	0	0	0	0	5,782,974	11/21/2023
0210970		MCKINNEY	TX		04/26/2022	3.970	12,050,000	0	0	0	0	0	20,090,000	08/17/2023
0210668		DENVER	CO		09/18/2014	4.140	12,000,000	0	0	0	0	0	23,600,000	07/31/2023
0210688		FAIRFIELD	CT		06/29/2015	3.850	6,590,555	0	0	0	0	0	9,600,000	06/28/2023
0210702		CHESTERFIELD	MO		11/03/2015	4.240	8,826,793	0	0	0	0	0	14,300,000	10/11/2023
0210729	CF	OLNEY	MD		12/01/2016	3.450	16,421,187	0	0	0	0	0	26,100,000	11/15/2023
0210977		KENT	WA		08/11/2022	4.670	26,100,000	0	0	0	0	0	56,600,000	10/24/2023
0210975		FREDERICKSON	WA		07/20/2022	4.870	6,850,000	0	0	0	0	0	14,900,000	10/24/2023
0210847		FARMINGTON	UT		04/14/2020	3.250	9,082,905	0	0	0	0	0	23,500,000	11/03/2023
210753B		EDINA	MIN		04/09/2019	4.680	3,681,691	0	0	0	0	0	7,002,107	11/29/2023
0210708	CF	INDEPENDENCE	OH		01/06/2016	4.250	15,456,668	0	0	0	0	0	21,300,000	12/21/2023
0210883		FREMONT	CA		03/22/2021	3.100	8,900,000	0	0	0	0	0	12,300,000	09/25/2023
0210901	CF	VERONA	WI		06/17/2021	3.740	13,140,000	0	0	0	0	0	19,500,000	12/11/2023
0210828		GARNER	NC		06/07/2019	3.960	8,137,961	0	0	0	0	0	14,400,000	10/02/2023
0210709		URBANDALE	IA		01/22/2016	4.200	11,922,675	0	0	0	0	0	27,700,000	12/29/2023
0210870		CHARLOTTE	NC		12/30/2020	3.350	12,494,094	0	0	0	0	0	20,800,000	10/02/2023
0210785		GREAT NECK	NY		05/09/2018	4.170	14,000,000	0	0	0	0	0	24,300,000	11/21/2023
0210783	CF	SAN DIEGO	CA		04/12/2018	4.180	17,145,544	0	0	0	0	0	38,500,000	08/08/2023
0210910		MORRIS PLAINS	NJ		07/01/2021	3.640	8,296,735	0	0	0	0	0	9,400,000	09/25/2023
210673A	CF	ST LOUIS	MO		10/09/2014	4.100	19,523,069	0	0	0	0	0	19,107,584	08/17/2023
0210655		HUNT VALLEY	MD		12/01/2016	5.050	8,930,286	0	0	0	0	0	23,600,000	06/26/2023
0210961		LINCOLN	NE		03/18/2022	3.600	6,368,049	0	0	0	0	0	10,010,000	08/16/2023
0210841		FAIRFIELD	CT		01/30/2020	3.470	3,000,000	0	0	0	0	0	18,000,000	11/10/2023
0210808		LITHIA SPRINGS	GA		10/12/2018	4.370	8,907,974	0	0	0	0	0	17,000,000	10/19/2023



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210714	CF	CHEVY CHASE	MD		05/10/2016	3.700	18,500,000	0	0	0	0	0	27,100,000	09/21/2023
0210700		ST LOUIS	MO		10/08/2015	4.340	5,676,126	0	0	0	0	0	9,500,000	10/11/2023
0210759		SALT LAKE CITY	UT		08/29/2017	4.130	10,671,580	0	0	0	0	0	18,000,000	10/19/2023
0210869		CHAPEL HILL	NC		05/11/2022	3.980	40,000,000	0	0	0	0	0	63,500,000	10/24/2023
0210878		PHILADELPHIA	PA		02/16/2021	3.500	13,312,901	0	0	0	0	0	21,500,000	11/02/2023
0210971		WAUKESHA	WI		05/17/2022	4.040	8,625,000	0	0	0	0	0	13,900,000	08/17/2023
0210850		HEBRON	KY		03/26/2020	3.330	12,900,000	0	0	0	0	0	17,200,000	11/01/2023
0210981		LAS VEGAS	NV		09/01/2022	5.420	17,000,000	0	0	0	0	0	26,300,000	10/24/2023
0210698		MURRAY	UT		10/02/2015	4.250	10,055,709	0	0	0	0	0	29,400,000	12/11/2023
0210666		MT PLEASANT	SC		08/28/2014	4.450	13,700,143	0	0	0	0	0	31,300,000	12/12/2023
0210803		DALLAS	TX		10/10/2018	4.950	3,369,013	0	0	0	0	0	7,900,000	12/19/2023
0210742	CF	KANSAS CITY	MO		12/09/2016	3.220	25,000,000	0	0	0	0	0	35,600,000	09/29/2023
0210832	CF	PORTLAND	OR		09/26/2019	3.150	16,000,000	0	0	0	0	0	16,500,000	09/29/2023
0210882	CF	WHITESTOWN	IN		02/10/2021	2.950	34,000,000	0	0	0	0	0	44,400,000	11/20/2023
0210679		NEEDHAM	MA		12/01/2016	4.300	5,716,125	0	0	0	0	0	17,000,000	10/11/2023
0210886		MANSFIELD	MA		03/15/2021	2.860	28,000,000	0	0	0	0	0	39,300,000	10/25/2023
0210952		PHOENIXVILLE	PA		01/18/2022	3.900	4,775,355	0	0	0	0	0	18,700,000	10/25/2023
0210686		KNOXVILLE	TN		12/01/2016	4.120	9,109,087	0	0	0	0	0	20,300,000	12/15/2023
0210845		MADISON	WI		03/31/2020	3.680	12,334,555	0	0	0	0	0	23,400,000	11/15/2023
0210956	CF	SAN ANTONIO	TX		01/19/2022	3.400	24,000,000	0	0	0	0	0	45,300,000	08/17/2023
0210748		CONCORD	NH		05/01/2017	4.030	5,775,849	0	0	0	0	0	24,000,000	12/20/2023
0210933	CF	SAN ANTONIO	TX		11/17/2021	3.220	15,500,000	0	0	0	0	0	20,800,000	11/14/2023
0210820	CF	EDEN PRAIRIE	MIN		03/07/2019	4.390	10,750,000	0	0	0	0	0	17,800,000	11/17/2023
210690A		W DES MOINES	IA		12/01/2016	3.810	11,383,945	0	0	0	0	0	11,170,668	09/22/2023
0210471		LOVELAND	CO		12/20/2006	6.100	3,141,971	0	0	0	0	0	5,700,000	10/02/2023
210817B	CF	SANDY SPRINGS	GA		02/07/2019	7.110	3,677,653	0	0	0	0	0	5,389,026	06/27/2023
0210833		SEATTLE	WA		12/05/2019	3.150	12,245,492	0	0	0	0	0	23,600,000	11/14/2023
0210757	CF	PAPILLION	NE		08/30/2017	3.950	19,284,418	0	0	0	0	0	27,200,000	09/29/2023
0210787	CF	AUBURN	AL		05/23/2018	4.080	31,850,000	0	0	0	0	0	45,300,000	08/28/2023
0210720		MADISON	WI		06/20/2016	3.800	8,467,958	0	0	0	0	0	16,500,000	11/14/2023
0210790		BEAVERTON	OR		06/26/2018	3.960	5,612,618	0	0	0	0	0	14,100,000	11/14/2023
0210696	CF	BLOOMINGTON	MIN		08/13/2015	4.320	29,851,795	0	0	0	0	0	34,500,000	10/16/2023
0210784	CF	SALT LAKE CITY	UT		04/23/2018	4.000	18,964,441	0	0	0	0	0	37,300,000	11/14/2023
0210941		EDISON	NJ		12/16/2021	3.230	8,879,737	0	0	0	0	0	27,700,000	11/10/2023
0210912		ROCK HILL	SC		07/08/2021	3.500	8,250,000	0	0	0	0	0	12,000,000	07/27/2023
0210926	CF	OLYMPIA	WA		09/27/2021	3.500	13,881,122	0	0	0	0	0	22,300,000	11/15/2023
0210864	CF	KATY	TX		10/06/2020	3.000	20,000,000	0	0	0	0	0	36,400,000	09/29/2023
0210834		OMAHA	NE		10/30/2019	3.250	11,969,283	0	0	0	0	0	18,700,000	11/16/2023
0210905	CF	UNIVERSITY HIGHTS	OH		06/21/2021	3.600	25,500,084	0	0	0	0	0	28,100,000	09/21/2023
0210705	CF	CARY	NC		12/01/2016	3.950	20,000,000	0	0	0	0	0	45,400,000	12/18/2023
0210862	CF	PARLIN	NJ		10/15/2020	3.060	43,151,405	0	0	0	0	0	82,300,000	10/02/2023
0210800	CF	NEW ALBANY	OH		07/19/2018	4.450	28,232,467	0	0	0	0	0	32,600,000	12/21/2023
0210921		CARROLLTON	TX		09/01/2021	3.570	7,417,650	0	0	0	0	0	10,700,000	11/07/2023
210812B	CF	OVERLAND PARK	KS		12/10/2018	6.487	7,276,905	0	0	0	0	0	7,319,806	09/21/2023
0210737	CF	FORT MILL	SC		10/25/2016	3.680	26,204,563	0	0	0	0	0	55,000,000	11/01/2023
0210957		FORT WORTH	TX		01/25/2022	3.050	11,055,000	0	0	0	0	0	20,600,000	08/17/2023
0210902		OAK BROOK	IL		06/02/2021	3.160	21,610,039	0	0	0	0	0	42,200,000	11/03/2023
0210918		PLYMOUTH	MIN		08/05/2021	7.560	11,500,000	0	0	0	0	0	14,700,000	06/30/2023
0210909		LAS VEGAS	NV		08/06/2021	3.580	7,500,000	0	0	0	0	0	8,600,000	09/29/2023
210856A		DALLAS	TX		05/11/2020	3.000	10,000,000	0	0	0	0	0	13,214,286	12/19/2023
0210794		PORTLAND	OR		07/02/2018	4.280	4,690,000	0	0	0	0	0	20,600,000	11/30/2023
0210789		BRASELTON	GA		05/09/2018	4.150	7,920,624	0	0	0	0	0	15,100,000	08/03/2023

E04.7

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210813	CF	LENEXA	KS		08/30/2019	4.750	12,678,668	0	0	0	0	0	19,300,000	11/02/2023
0210879		CENTERVILLE	UT		02/17/2021	3.250	7,865,696	0	0	0	0	0	12,500,000	11/14/2023
0290010		LONG ISLAND CITY	NY		09/29/2020	8.857	5,000,000	0	0	0	0	0	7,500,000	12/31/2023
0210940		GRESHAM	OR		12/13/2021	3.180	10,000,000	0	0	0	0	0	16,800,000	11/16/2023
0210786		SANTA MONICA	CA		06/08/2018	4.150	10,309,993	0	0	0	0	0	26,900,000	11/07/2023
0210867	CF	WALLINGFORD	CT		11/23/2020	3.540	34,242,759	0	0	0	0	0	54,300,000	11/21/2023
0210738	CF	SANTA CLARA	CA		11/08/2016	3.040	46,457,299	0	0	0	0	0	85,900,000	12/21/2023
0210838		CARROLLTON	TX		12/17/2019	3.200	23,375,000	0	0	0	0	0	44,900,000	08/11/2023
0210857		BALTIMORE	MD		06/02/2020	3.150	12,900,000	0	0	0	0	0	16,700,000	12/19/2023
0210811	CF	PHILADELPHIA	PA		12/20/2018	4.510	50,302,010	0	0	0	0	0	95,500,000	10/30/2023
0210959		OREM	UT		02/28/2022	3.610	16,431,985	0	0	0	0	0	31,400,000	08/17/2023
0210788	CF	PHOENIX	AZ		05/21/2018	4.040	21,795,000	0	0	0	0	0	31,200,000	09/20/2023
0210749		CONCORD	NH		05/01/2017	4.030	12,129,328	0	0	0	0	0	41,800,000	10/24/2023
0210968		DALLAS	TX		03/10/2022	4.000	21,500,000	0	0	0	0	0	33,010,000	09/22/2023
0210635		GARDEN CITY	NY		07/31/2013	3.850	6,975,780	0	0	0	0	0	8,300,000	09/07/2023
0210767	CF	HAVERSTRAW	NY		12/22/2017	4.140	14,513,255	0	0	0	0	0	30,100,000	11/14/2023
0210837		HALTOM CITY	TX		01/10/2020	3.300	13,919,974	0	0	0	0	0	21,700,000	11/15/2023
2108108	CF	PHOENIXVILLE	PA		11/29/2018	6.200	5,491,466	0	0	0	0	0	8,720,518	11/03/2023
0210946	CF	LINCOLN	NE		12/20/2018	3.400	19,750,000	0	0	0	0	0	23,400,000	12/15/2023
0210917		FAIRFIELD	NJ		09/16/2021	3.150	10,028,126	0	0	0	0	0	12,700,000	10/10/2023
0210982		TAYLOR	MI		09/29/2022	5.300	20,500,000	0	0	0	0	0	31,500,000	08/17/2023
0210924		CALDWELL	ID		09/02/2021	7.610	16,000,000	0	0	0	0	0	16,700,000	12/31/2023
0210928		UNION	NJ		10/06/2021	3.030	8,110,548	0	0	0	0	0	15,800,000	11/16/2023
0210782		ELLCOTT CITY	MD		03/09/2018	3.860	11,962,181	0	0	0	0	0	25,400,000	11/13/2023
0210966		WINSTON-SALEM	NC		03/15/2022	3.770	8,775,000	0	0	0	0	0	17,120,000	08/17/2023
0210913		SPARTANBURG	SC		08/16/2021	3.310	18,351,836	0	0	0	0	0	21,300,000	10/25/2023
0210818		FORT WORTH	TX		02/27/2019	4.130	7,500,000	0	0	0	0	0	12,500,000	11/02/2023
0210751		ASHBURN	VA		05/23/2017	4.640	11,747,196	0	0	0	0	0	21,900,000	10/24/2023
2108568		DALLAS	TX		04/07/2022	4.250	4,000,000	0	0	0	0	0	5,285,714	12/19/2023
0210865	CF	KYLE	TX		11/05/2020	3.150	14,782,168	0	0	0	0	0	22,000,000	11/07/2023
0210929		OREM	UT		10/13/2021	3.750	10,482,292	0	0	0	0	0	23,800,000	12/19/2023
0210881	CF	CARLSBAD	CA		02/26/2021	2.900	14,100,000	0	0	0	0	0	32,700,000	06/29/2023
210715A	CF	SEATTLE	WA		12/01/2016	3.820	18,588,345	0	0	0	0	0	22,217,026	11/21/2023
0210907		WINSTON-SALEM	NC		06/30/2021	3.670	11,907,783	0	0	0	0	0	19,700,000	12/18/2023
0210840		FAIRFIELD	CT		02/05/2020	3.470	5,700,000	0	0	0	0	0	20,700,000	11/10/2023
0210932	CF	CITY OF INDUSTRY	CA		10/28/2021	3.200	13,976,788	0	0	0	0	0	21,400,000	11/13/2023
0210939	CF	RANCHO MISSION VIEJO	CA		12/17/2021	3.540	21,616,170	0	0	0	0	0	29,400,000	10/25/2023
0210793		PORTLAND	OR		07/02/2018	4.280	4,500,000	0	0	0	0	0	18,700,000	11/30/2023
0210766		DENVER	CO		12/18/2017	4.000	10,883,019	0	0	0	0	0	18,900,000	12/18/2023
0210809		POMONA	CA		11/07/2018	4.380	6,681,115	0	0	0	0	0	12,000,000	09/13/2023
0210965		OVERLAND PARK	KS		04/13/2022	3.600	24,096,268	0	0	0	0	0	39,400,000	10/24/2023
0210831	CF	HIGHLANDS PARK	CO		07/29/2019	3.650	18,275,586	0	0	0	0	0	25,700,000	11/15/2023
0210839		COMPTON	CA		12/18/2019	3.200	8,000,000	0	0	0	0	0	21,000,000	11/10/2023
0210681		ORADELL	NJ		12/01/2016	4.300	13,568,424	0	0	0	0	0	12,700,000	09/28/2023
0210911		MCLEAN	VA		08/06/2021	3.200	7,540,231	0	0	0	0	0	9,600,000	08/09/2023
0210931	CF	CELEBRATION	FL		10/14/2021	3.550	12,927,487	0	0	0	0	0	15,600,000	09/20/2023
0210927	CF	PHOENIX	AZ		11/09/2021	3.100	40,000,000	0	0	0	0	0	58,600,000	11/16/2023
0210884		AUBURN	WA		04/06/2021	3.450	13,729,586	0	0	0	0	0	21,900,000	09/19/2023
0210706		CHARLESTON	SC		12/11/2015	3.850	9,000,000	0	0	0	0	0	22,600,000	10/05/2023
0210951		BLAINE	MN		12/22/2021	8.260	13,500,000	0	0	0	0	0	17,700,000	12/27/2023
0210665		GARDEN CITY	NY		12/01/2016	4.200	8,287,796	0	0	0	0	0	11,800,000	06/08/2023
0210983		PHOENIX	AZ		12/14/2022	5.700	17,000,000	0	0	0	0	0	32,600,000	08/16/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210880		DALLAS	TX		01/28/2021	3.050	13,815,530	0	0	0	0	0	18,500,000	08/09/2023
0210676		BETHESDA	MD		11/10/2014	4.100	10,500,000	0	0	0	0	0	15,200,000	09/30/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							4,163,863,938	0	0	0	0	0	7,245,060,181	XXX
0899999. Total Mortgages in good standing							4,294,889,277	0	(84,328)	0	0	0	7,477,934,881	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							4,294,889,277	0	(84,328)	0	0	0	7,477,934,881	XXX

General Interrogatory:

- Mortgages in good standing \$ .....0 unpaid taxes \$ .....0 interest due and unpaid.
- Restructured mortgages \$ .....0 unpaid taxes \$ .....0 interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ .....0 unpaid taxes \$ .....0 interest due and unpaid.
- Mortgages in process of foreclosure \$ .....0 unpaid taxes \$ .....0 interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
2000085598	Las Vegas	NV		11/08/2023	7.750	328,249	0	700,000
2000086040	Las Vegas	NV		11/08/2023	7.750	401,250	0	599,999
152023090170134	Denver	CO		12/27/2023	7.500	726,768	0	950,000
2000083155	Las Vegas	NV		10/20/2023	8.250	261,458	0	515,331
049823090170087	Victor	ID		12/28/2023	7.375	808,409	0	1,150,000
303970914	SAN JOSE	CA		10/06/2023	6.500	1,302,940	0	1,999,999
2000083167	Paramount	CA		10/20/2023	7.500	170,936	0	1,601,196
2000082446	Oakland	CA		10/20/2023	7.375	708,303	0	1,200,000
3409697	Anna	TX		11/16/2023	6.375	873,792	0	2,000,000
304028060	FRISCO	TX		10/06/2023	6.875	1,393,269	0	1,859,999
2000086416	Burbank	CA		11/08/2023	7.500	607,392	0	865,000
2000086782	Midway City Area	CA		11/08/2023	8.375	702,188	0	1,050,000
2000080529	SAN ANTONIO	TX		10/20/2023	6.875	251,139	0	657,000
2000085672	Miami	FL		11/08/2023	8.250	516,609	0	1,270,000
2000080494	Winter Garden	FL		11/08/2023	7.875	321,115	0	587,000
049823090169785	Cottonwood Heights	UT		11/10/2023	7.125	1,105,500	0	2,675,000
2000083691	Prosper	TX		10/20/2023	7.750	351,939	0	1,200,853
2000083302	San Leandro	CA		10/20/2023	6.750	446,373	0	1,130,000
4000003596	KATY	TX		10/20/2023	7.250	238,359	0	365,000
2000082390	Plano	TX		10/20/2023	7.500	287,359	0	441,000
2000086195	Los Angeles	CA		11/08/2023	8.875	629,963	0	785,000
3428947	Dallas	TX		11/16/2023	6.690	1,108,435	0	1,509,999
1090300509	Palmetto Bay	FL		11/08/2023	10.250	1,206,258	0	1,850,000
508723080169306	Fort Collins	CO		11/10/2023	7.000	1,136,052	0	1,570,000
3432441	Irving	TX		11/16/2023	6.890	887,626	0	1,465,500
2000082882	Lancaster	CA		10/20/2023	7.500	358,696	0	509,999
3437251	Austin	TX		11/16/2023	6.890	2,766,181	0	4,595,000
508723100170226	Spring	TX		12/28/2023	7.375	1,498,178	0	2,100,000
2000083959	South Gate	CA		10/20/2023	7.500	452,279	0	751,154
303930922	MESA	AZ		10/06/2023	7.000	877,931	0	1,285,000
4000003592	WOLFFORTH	TX		10/20/2023	7.750	267,725	0	365,259
2000083037	VALLEJO	CA		10/20/2023	7.500	421,996	0	610,000
2000085978	Katy	TX		11/08/2023	8.875	219,965	0	340,000
2000082161	KISSIMMEE	FL		11/08/2023	7.875	100,313	0	369,000
303969024	Downey	CA		10/06/2023	6.500	2,758,745	0	7,000,000
049823090169694	South Padre Island	TX		11/10/2023	7.000	1,603,980	0	2,400,000
3414680	Austin	TX		11/16/2023	7.190	2,127,519	0	2,950,000
4000003587	Katy	TX		10/20/2023	7.500	337,350	0	489,999
2000086677	FORT WORTH	TX		11/08/2023	8.625	345,991	0	472,000
2000087039	LOS ANGELES	CA		11/08/2023	8.125	460,768	0	780,000
2000085943	San Jose	CA		11/08/2023	7.750	601,875	0	1,100,000
2000080959	Plano	TX		10/20/2023	8.875	200,333	0	350,197
2000082964	SAN JOSE	CA		10/20/2023	7.375	502,357	0	1,000,000
2000087475	Kissimmee	FL		11/08/2023	7.875	466,202	0	715,000
2000087311	Pomona	CA		11/08/2023	8.375	240,750	0	740,000
3434790	Kingsland	TX		11/16/2023	6.390	960,581	0	1,660,000
3431191	Dallas	TX		11/16/2023	7.090	493,174	0	2,900,000
049823060167148	Morgan Hill	CA		10/13/2023	7.125	732,645	0	1,329,000
2000087004	HUNTINGTON BEACH	CA		11/08/2023	8.375	250,781	0	2,200,000
664023080168968	Yuma	AZ		11/10/2023	7.250	1,125,600	0	1,435,000
2000083559	Pflugerville	TX		10/20/2023	7.375	227,668	0	330,000
2000084946	MIAMI	FL		11/08/2023	7.875	203,634	0	429,999
2000083399	Little Elm	TX		10/20/2023	7.750	100,483	0	386,000
2000083908	Fulshear	TX		10/20/2023	8.375	181,161	0	450,000
2000086372	WESTMINSTER	CA		11/08/2023	8.375	421,313	0	599,999

E05

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
303973424	LAGUNA HILLS	CA		10/06/2023	7.500	1,363,490	.0	1,950,000
508723100170158	Austin	TX		12/27/2023	7.375	2,884,350	.0	5,978,000
2000075133	Las Vegas	NV		10/20/2023	8.250	467,608	.0	965,620
049823090169893	Mapleton	UT		11/10/2023	7.000	955,052	.0	4,300,000
2000081806	Kissimmee	FL		11/08/2023	8.125	130,406	.0	385,000
3432551	Dallas	TX		11/16/2023	6.640	3,620,764	.0	5,250,000
303947528	Dana Point	CA		10/06/2023	6.500	1,150,531	.0	2,615,000
2000085909	Saint Cloud	FL		11/08/2023	7.750	267,020	.0	414,999
2000085077	Providence Village	TX		11/08/2023	9.625	229,319	.0	351,700
2000086417	Labelle	FL		11/08/2023	9.625	212,912	.0	284,000
2000084899	Garland	TX		11/08/2023	9.375	150,469	.0	328,000
049823100170318	Los Angeles	CA		12/27/2023	7.625	1,127,208	.0	1,402,000
2000083412	San Diego	CA		10/20/2023	8.625	509,868	.0	780,464
2000083496	El Paso	TX		10/20/2023	7.625	160,632	.0	215,156
2000083101	San Francisco	CA		10/20/2023	8.750	581,529	.0	870,504
2000083334	Denison	TX		10/20/2023	8.000	313,527	.0	414,999
2000085788	Pembroke Pines	FL		11/08/2023	7.625	302,939	.0	624,000
787823100170179	Yorba Linda	CA		12/27/2023	7.250	824,100	.0	1,715,000
2000083170	North Hills Area, Los Angeles	CA		10/20/2023	8.500	979,831	.0	1,400,000
303893864	SAN DIEGO	CA		10/06/2023	7.625	1,497,430	.0	2,500,000
2000083678	Norwalk	CA		10/20/2023	8.250	407,271	.0	690,443
2000083040	Campbell	CA		10/20/2023	9.375	1,372,139	.0	2,100,000
508723080169184	Houston	TX		11/10/2023	7.375	1,507,500	.0	1,880,000
2000086523	Orlando	FL		11/08/2023	8.875	630,564	.0	897,999
2000087020	Cape Coral	FL		11/08/2023	8.875	268,838	.0	344,000
1090300575	Miami	FL		11/08/2023	8.500	487,017	.0	694,000
2000086641	Orlando	FL		11/08/2023	8.875	272,850	.0	350,000
4000003586	Katy	TX		10/20/2023	7.250	401,870	.0	699,000
2000086070	Orlando	FL		11/08/2023	9.250	267,194	.0	409,999
2000083296	San Jose	CA		10/20/2023	8.750	1,420,943	.0	1,885,000
3435990	Leander	TX		11/16/2023	7.290	833,524	.0	1,147,000
3433563	Celina	TX		11/16/2023	6.990	715,652	.0	1,050,000
3423765	Leander	TX		11/16/2023	6.840	1,332,150	.0	1,820,000
2000083489	PHOENIX	AZ		10/20/2023	8.125	201,118	.0	490,323
2000083118	Las Vegas	NV		10/20/2023	8.375	407,023	.0	675,000
2000082927	Austin	TX		10/20/2023	9.500	416,880	.0	638,000
303965342	Prosper	TX		10/06/2023	6.625	1,102,560	.0	2,000,000
2000086805	San Francisco	CA		11/08/2023	7.500	511,594	.0	1,060,000
303990803	SHERMAN OAKS	CA		10/06/2023	7.500	1,404,908	.0	2,099,999
2000086680	Winter Garden	FL		11/08/2023	8.125	306,956	.0	520,000
303964359	Lake Arrowhead	CA		10/06/2023	6.750	1,201,814	.0	1,600,000
787823090169498	Alameda	CA		11/10/2023	7.125	984,900	.0	1,225,000
304012418	LOS ANGELES	CA		10/06/2023	7.375	1,617,586	.0	2,150,000
508723080169219	Dallas	TX		12/27/2023	7.250	919,575	.0	7,000,000
2000083835	Arlita	CA		10/20/2023	8.500	495,771	.0	773,486
2000082912	Marana	AZ		10/20/2023	7.750	262,762	.0	377,999
787823100170265	San Jose	CA		12/27/2023	7.375	1,027,814	.0	1,465,000
4000003602	Grass Valley	CA		10/20/2023	8.500	241,206	.0	330,000
303973438	QUEEN CREEK	AZ		10/06/2023	6.750	1,041,234	.0	1,385,000
2000083535	San Antonio	TX		10/20/2023	7.500	285,729	.0	415,310
2000082239	Riverside	CA		10/20/2023	8.250	534,640	.0	695,000
2000085664	Coconut Creek	FL		11/08/2023	8.875	397,729	.0	580,000
2000085151	Wesley Chapel	FL		11/08/2023	8.250	297,971	.0	471,999
2000083858	Beaumont	TX		10/20/2023	8.125	122,511	.0	175,114
2000085949	Prescott	AZ		11/08/2023	10.250	355,357	.0	551,000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
787823080169438	Danville	CA		11/10/2023	7.250	915,374	.0	1,919,999
2000086379	Plantation	FL		11/08/2023	8.375	730,275	.0	950,000
2000081832	Banning	CA		11/08/2023	8.750	370,153	.0	480,000
152023050167010	Englewood	CO		09/15/2023	7.500	1,097,179	.0	1,750,000
2000086407	Poinciana	FL		11/08/2023	8.875	226,380	.0	305,000
508723080169205	Houston	TX		10/13/2023	7.250	1,814,025	.0	2,300,000
2000086227	Pinellas Park	FL		11/08/2023	8.000	155,484	.0	344,999
2000083748	Cypress	TX		10/20/2023	8.125	179,380	.0	255,000
098123080169005	Spicewood	TX		11/10/2023	6.750	1,419,656	.0	2,225,000
049823100170161	Bountiful	UT		11/10/2023	7.000	1,070,325	.0	3,320,000
3435652	Austin	TX		11/16/2023	6.740	888,335	.0	1,609,000
303976231	San Marcos	TX		10/06/2023	6.750	873,960	.0	1,200,000
2000086546	Hampton	NJ		11/08/2023	9.500	350,091	.0	500,000
2000083429	Woodland Park	CO		10/20/2023	7.375	341,603	.0	450,000
2000081622	San Antonio	TX		10/20/2023	7.500	131,972	.0	180,134
2000082932	Downey	CA		10/20/2023	7.500	661,621	.0	940,703
049823090170004	Park City	UT		12/27/2023	7.750	1,256,250	.0	3,100,000
152023080169320	Colorado Springs	CO		12/27/2023	7.625	829,125	.0	1,100,000
049823100170508	Farr West	UT		12/27/2023	8.375	914,550	.0	1,375,000
2000085667	Apopka	FL		11/08/2023	9.625	290,148	.0	445,000
2000085750	Saint Cloud	FL		11/08/2023	8.375	267,020	.0	416,000
2000083406	Glendale	CA		10/20/2023	7.375	502,742	.0	1,551,188
2000082979	San Bernardino	CA		10/20/2023	9.000	328,683	.0	630,000
2000084226	WESTMINSTER	CA		11/08/2023	8.500	1,113,469	.0	1,480,000
2000086486	Ellenton	FL		11/08/2023	7.500	257,643	.0	485,000
2000086088	Whittier	CA		11/08/2023	7.875	569,775	.0	709,999
2000083996	Santa Ana	CA		11/08/2023	8.375	371,156	.0	860,000
303971336	Francis	UT		10/06/2023	6.375	1,200,643	.0	1,925,000
2000086749	Modesto	CA		11/08/2023	8.500	269,590	.0	433,000
2000084854	South Houston	TX		11/08/2023	7.875	155,484	.0	310,000
2000086217	Oxnard	CA		11/08/2023	8.875	1,043,250	.0	1,300,000
2000083281	Hesperia	CA		10/20/2023	8.000	323,174	.0	403,000
2000083640	Buckeye	AZ		10/20/2023	8.750	313,587	.0	490,000
2000086363	Placentia	CA		11/08/2023	8.375	1,203,750	.0	1,600,000
3435760	Dallas	TX		11/16/2023	7.540	950,266	.0	1,884,000
2000082849	Banning	CA		10/20/2023	7.500	204,912	.0	340,000
2000083586	Houston	TX		10/20/2023	7.875	293,419	.0	385,999
4000003744	HOUSTON	TX		11/08/2023	8.125	229,465	.0	375,000
303972117	Phoenix	AZ		10/06/2023	6.875	1,202,945	.0	3,150,000
049823060167846	Island Park	ID		08/18/2023	7.500	1,464,500	.0	2,450,000
152023080168700	Centennial	CO		10/13/2023	7.500	753,750	.0	1,375,000
664023080168975	Scottsdale	AZ		10/13/2023	6.875	736,339	.0	1,053,000
2000086431	(Sylmar Area) Los Angeles	CA		11/08/2023	8.250	452,911	.0	645,000
2000083428	SIMI VALLEY	CA		11/08/2023	7.625	480,801	.0	800,000
508723090169836	Spring	TX		11/10/2023	7.000	3,015,000	.0	4,900,000
2000082487	Auburndale	FL		11/08/2023	7.625	250,757	.0	313,000
3430080	Austin	TX		11/16/2023	6.490	1,281,863	.0	1,996,696
2000082928	Chino Hills	CA		10/20/2023	7.750	2,155,350	.0	3,300,000
2000086440	Northglenn	CO		11/08/2023	7.875	292,411	.0	560,000
2000087209	Philadelphia	PA		11/08/2023	8.125	203,634	.0	295,000
2000082821	Iowa Park	TX		10/20/2023	8.375	125,702	.0	223,141
2000084097	St Cloud	FL		11/08/2023	8.250	253,856	.0	375,000
049823080168902	Salt Lake City	UT		10/13/2023	7.625	1,105,500	.0	2,899,999
361223080169354	Henderson	NV		11/10/2023	7.375	1,030,125	.0	1,530,000
4000003595	Plano	TX		10/20/2023	7.875	602,916	.0	750,000

E05.2

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
2000082991	Houston	TX		10/20/2023	8.750	130,335	0	198,114
2000083359	HOUSTON	TX		10/20/2023	8.125	273,742	0	369,743
4000003770	Las Vegas	NV		11/08/2023	7.875	342,316	0	525,000
2000087163	Ocala	FL		11/08/2023	8.000	193,804	0	275,999
787823100170272	San Diego	CA		12/27/2023	7.375	792,990	0	990,000
508723090169478	Pittsburg	TX		11/10/2023	7.000	826,613	0	1,175,000
2000082937	ALLEN	TX		10/20/2023	7.250	352,842	0	439,000
2000083599	WEST COVINA	CA		10/20/2023	8.375	602,997	0	750,000
3435843	Kyle	TX		11/16/2023	6.890	1,110,475	0	1,700,000
4000003597	Rosenberg	TX		10/20/2023	7.375	249,671	0	359,999
3430877	Austin	TX		11/16/2023	6.640	743,858	0	1,575,000
2000086665	Richmond	TX		11/08/2023	7.500	953,795	0	2,600,000
3430352	Dallas	TX		11/16/2023	6.740	721,142	0	1,060,000
2000086394	Windermere	FL		11/08/2023	7.750	333,038	0	415,000
049823100170469	Mccall	ID		11/10/2023	7.250	747,188	0	1,260,000
2000081976	Mountain House	CA		10/20/2023	6.875	281,275	0	930,000
2000082573	Van Nuys Area, Los Angeles	CA		10/20/2023	7.625	175,838	0	715,000
3434264	Austin	TX		11/16/2023	7.340	987,230	0	1,820,000
2000083639	APPLE VALLEY	CA		10/20/2023	8.625	300,088	0	410,244
049823110170941	Alpine	UT		12/27/2023	7.500	2,512,500	0	3,850,000
2000079188	ORLANDO	FL		11/08/2023	8.500	372,704	0	495,999
3432058	Frisco	TX		11/16/2023	6.840	1,118,894	0	1,636,999
0399999. Mortgages in good standing - Residential mortgages-all other						133,507,619	0	234,525,549
210967C	LAKELAND	FL		01/17/2023	8.580	0	21,425,600	288,207,228
210945C	MEMPHIS	TN		01/01/2023	5.300	0	101,227	525,214
0210984	Kansas City	MO		01/12/2023	6.970	20,150,000	0	30,050,000
0599999. Mortgages in good standing - Commercial mortgages-all other						20,150,000	21,526,827	318,782,442
0899999. Total Mortgages in good standing						153,657,619	21,526,827	553,307,991
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						153,657,619	21,526,827	553,307,991

E05.3

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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					
0210669	MEQUON	WI		09/30/2014	10/13/2023	2,849,152	0	0	0	0	0	0	2,849,152	2,849,152	0	0	0
0210633	E SETAUKET	NY		07/31/2013	07/07/2023	7,866,568	0	0	0	0	0	0	7,866,568	7,866,568	0	0	0
0210685	WHITE MARSH	MD		12/01/2016	08/17/2023	13,697,256	0	0	0	0	0	0	13,697,256	13,697,256	0	0	0
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
0210670	FRANKLIN	WI		12/01/2016	10/10/2023	3,621,746	0	0	0	0	0	0	3,621,746	3,621,746	0	0	0
3432058	Frisco	TX		11/16/2023	12/08/2023	0	0	15	0	0	15	0	1,117,743	1,130,446	0	12,703	12,703
210851C	OLIVE BRANCH	MS		07/29/2020	02/17/2023	12,755,047	0	0	0	0	0	0	12,755,047	12,755,047	0	0	0
0210639	MORRISVILLE	NC		08/22/2013	07/27/2023	9,647,726	0	0	0	0	0	0	9,647,726	9,647,726	0	0	0
0210659	FORT COLLINS	CO		03/20/2014	12/10/2023	1,566,807	0	0	0	0	0	0	1,566,807	1,566,807	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
0210645	BRECKSVILLE	OH		10/17/2013	11/10/2023	5,879,214	0	0	0	0	0	0	5,879,214	5,879,214	0	0	0
0210671	WAINAKEE	WI		09/30/2014	10/13/2023	3,267,027	0	0	0	0	0	0	3,267,027	3,267,027	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
0210658	FORT COLLINS	CO		03/20/2014	12/10/2023	6,071,376	0	0	0	0	0	0	6,071,376	6,071,376	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
0210805	CHANDLER	AZ		11/01/2018	07/14/2023	24,800,000	0	0	0	0	0	0	24,800,000	24,800,000	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
0210712	BOSTON	MA		12/01/2016	03/10/2023	50,000,000	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0
210945C	MEMPHIS	TN		01/01/2023	08/25/2023	8,475,474	0	0	0	0	0	0	8,576,701	8,576,701	0	0	0
<b>019999. Mortgages closed by repayment</b>						<b>275,422,948</b>	<b>0</b>	<b>15</b>	<b>0</b>	<b>0</b>	<b>15</b>	<b>0</b>	<b>276,641,918</b>	<b>276,654,621</b>	<b>0</b>	<b>12,703</b>	<b>12,703</b>
200085598	Las Vegas	NV		11/08/2023		0	0	(1)	0	0	(1)	0	231	231	0	0	0
0210781	HARTLAND	WI		03/30/2018		194,464	0	0	0	0	0	0	194,464	194,464	0	0	0
210753A	EDINA	MINN.		09/01/2017		597,469	0	0	0	0	0	0	597,469	597,469	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		391,573	0	0	0	0	0	0	391,573	391,573	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		292,254	0	0	0	0	0	0	292,254	292,254	0	0	0
0210972	SAN ANTONIO	TX		07/21/2022		412,611	0	0	0	0	0	0	412,611	412,611	0	0	0
200086040	Las Vegas	NV		11/08/2023		0	0	(2)	0	0	(2)	0	566	566	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		340,193	0	0	0	0	0	0	340,193	340,193	0	0	0
0210756	CENTREVILLE	VA		09/01/2017		349,492	0	0	0	0	0	0	349,492	349,492	0	0	0
0210848	PLANO	TX		04/22/2020		170,483	0	0	0	0	0	0	170,483	170,483	0	0	0
200083155	Las Vegas	NV		10/20/2023		0	0	(3)	0	0	(3)	0	504	504	0	0	0
0210953	KERRVILLE	TX		01/18/2022		174,852	0	0	0	0	0	0	174,852	174,852	0	0	0
0210727	CHICAGO	IL		09/21/2016		426,338	0	0	0	0	0	0	426,338	426,338	0	0	0
0210955	GOLETA	CA		02/16/2022		529,698	0	0	0	0	0	0	529,698	529,698	0	0	0
0210701	DES PERES	MO		10/21/2015		362,801	0	0	0	0	0	0	362,801	362,801	0	0	0
303970914	SAN JOSE	CA		10/06/2023		0	0	(12)	0	0	(12)	0	2,395	2,395	0	0	0
200083167	Paramount	CA		10/20/2023		0	0	(2)	0	0	(2)	0	383	383	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		213,510	0	0	0	0	0	0	213,510	213,510	0	0	0
200082446	Oakland	CA		10/20/2023		0	0	(10)	0	0	(10)	0	1,670	1,670	0	0	0
3409697	Anna	TX		11/16/2023		0	0	75	0	0	75	0	6,628	6,628	0	0	0
210814A	MAPLE VALLEY	WA		01/03/2019		344,619	0	0	0	0	0	0	344,619	344,619	0	0	0
304028060	FRISCO	TX		10/06/2023		0	0	(512)	0	0	(512)	0	102,351	102,351	0	0	0
0210944	EAST HAVEN	CT		12/22/2021		264,939	0	0	0	0	0	0	264,939	264,939	0	0	0
0210669	MEQUON	WI		09/30/2014		99,530	0	0	0	0	0	0	99,530	99,530	0	0	0
0210914	PHOENIX	AZ		07/23/2021		176,956	0	0	0	0	0	0	176,956	176,956	0	0	0
210814B	MAPLE VALLEY	WA		01/03/2019		79,892	0	0	0	0	0	0	79,892	79,892	0	0	0

E06



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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					
0210556	BUFFALO GROVE	IL		12/01/2016		82,988	0	0	0	0	0	0	82,988	82,988	0	0	0
2000086416	Burbank	CA		11/08/2023		0	0	(1)	0	0	0	(1)	449	449	0	0	0
2000086782	Midway City Area	CA		11/08/2023		0	0	(1)	0	0	0	(1)	435	435	0	0	0
0210896	PHOENIX	AZ		04/23/2021		955,114	0	0	0	0	0	0	955,114	955,114	0	0	0
2000080529	SAN ANTONIO	TX		10/20/2023		0	0	(3)	0	0	0	(3)	426	426	0	0	0
0210703	WHITE MARSH	MD		12/01/2016		506,055	0	0	0	0	0	0	506,055	506,055	0	0	0
0210765	POOLER	GA		01/12/2018		517,045	0	0	0	0	0	0	517,045	517,045	0	0	0
2000085672	Miami	FL		11/08/2023		0	0	(1)	0	0	0	(1)	328	328	0	0	0
0210885	AUGUSTA	GA		03/10/2021		570,624	0	0	0	0	0	0	570,624	570,624	0	0	0
2000080494	Winter Garden	FL		11/08/2023		0	0	(1)	0	0	0	(1)	220	220	0	0	0
049823090169785	Cottonwood Heights	UT		11/10/2023		0	0	(2,004)	0	0	0	(2,004)	400,880	400,880	0	0	0
2000083691	Prosper	TX		10/20/2023		0	0	(5)	0	0	0	(5)	751	751	0	0	0
0210633	E SETAUKET	NY		07/31/2013		128,274	0	0	0	0	0	0	128,274	128,274	0	0	0
0210691	NEWPORT BEACH	CA		12/01/2016		769,457	0	0	0	0	0	0	769,457	769,457	0	0	0
2000083302	San Leandro	CA		10/20/2023		0	0	(108)	0	0	0	(108)	17,206	17,206	0	0	0
4000003596	KATY	TX		10/20/2023		0	0	(2)	0	0	0	(2)	376	376	0	0	0
2000082390	Plano	TX		10/20/2023		0	0	(3)	0	0	0	(3)	431	431	0	0	0
0210943	LEWISVILLE	TX		12/16/2021		184,794	0	0	0	0	0	0	184,794	184,794	0	0	0
2000086195	Los Angeles	CA		11/08/2023		0	0	(1)	0	0	0	(1)	352	352	0	0	0
0210846	MINNEAPOLIS	MN		03/03/2020		1,104,340	0	0	0	0	0	0	1,104,340	1,104,340	0	0	0
3428947	Dallas	TX		11/16/2023		0	0	23	0	0	0	23	2,010	2,010	0	0	0
0210728	SCOTTSDALE	AZ		12/01/2016		474,097	0	0	0	0	0	0	474,097	474,097	0	0	0
1090300509	Palmetto Bay	FL		11/08/2023		0	0	(3)	0	0	0	(3)	1,013	1,013	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		680,406	0	0	0	0	0	0	680,406	680,406	0	0	0
0210725	URBANDALE	IA		12/01/2016		737,247	0	0	0	0	0	0	737,247	737,247	0	0	0
0210685	WHITE MARSH	MD		12/01/2016		377,210	0	0	0	0	0	0	377,210	377,210	0	0	0
508723080169306	Fort Collins	CO		11/10/2023		0	0	(5)	0	0	0	(5)	927	927	0	0	0
3432441	Irving	TX		11/16/2023		0	0	17	0	0	0	17	1,538	1,538	0	0	0
2000082882	Lancaster	CA		10/20/2023		0	0	(3)	0	0	0	(3)	538	538	0	0	0
0210663	DELAFIELD	WI		12/01/2016		177,574	0	0	0	0	0	0	177,574	177,574	0	0	0
3437251	Austin	TX		11/16/2023		0	0	53	0	0	0	53	4,731	4,731	0	0	0
0210710	COLLIERVILLE	TN		12/01/2016		606,716	0	0	0	0	0	0	606,716	606,716	0	0	0
0210900	NASHVILLE	TN		05/19/2021		162,749	0	0	0	0	0	0	162,749	162,749	0	0	0
2000083959	South Gate	CA		10/20/2023		0	0	(14)	0	0	0	(14)	2,246	2,246	0	0	0
303930922	MESA	AZ		10/06/2023		0	0	(7)	0	0	0	(7)	1,455	1,455	0	0	0
4000003592	WOLFFORTH	TX		10/20/2023		0	0	(4)	0	0	0	(4)	571	571	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		381,737	0	0	0	0	0	0	381,737	381,737	0	0	0
2000083037	VALLEJO	CA		10/20/2023		0	0	(6)	0	0	0	(6)	953	953	0	0	0
2000085978	Katy	TX		11/08/2023		0	0	0	0	0	0	0	123	123	0	0	0
2000082161	KISSIMMEE	FL		11/08/2023		0	0	0	0	0	0	0	69	69	0	0	0
303969024	Downey	CA		10/06/2023		0	0	(25)	0	0	0	(25)	5,040	5,040	0	0	0
049823090169694	South Padre Island	TX		11/10/2023		0	0	(30)	0	0	0	(30)	5,950	5,950	0	0	0
0210915	BOISE	ID		11/12/2021		404,215	0	0	0	0	0	0	404,215	404,215	0	0	0
0210656	TIMONUM	MD		05/13/2014		414,695	0	0	0	0	0	0	414,695	414,695	0	0	0
2106738	ST LOUIS	MO		05/15/2019		75,716	0	0	0	0	0	0	75,716	75,716	0	0	0
0210804	DALLAS	TX		10/10/2018		244,015	0	0	0	0	0	0	244,015	244,015	0	0	0
0210980	WARRENVILLE	SC		08/17/2022		310,738	0	0	0	0	0	0	310,738	310,738	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		588,067	0	0	0	0	0	0	588,067	588,067	0	0	0
3414680	Austin	TX		11/16/2023		0	0	41	0	0	0	41	3,622	3,622	0	0	0
4000003587	Katy	TX		10/20/2023		0	0	(5)	0	0	0	(5)	762	762	0	0	0
2000086677	FORT WORTH	TX		11/08/2023		0	0	(1)	0	0	0	(1)	218	218	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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						
0210760	REDMOND	WA		11/08/2017		524,378	0	0	0	0	0	0	0	524,378	524,378	0	0	0
2000087039	LOS ANGELES	CA		11/08/2023		0	0	(1)	0	0	(1)	0	0	300	300	0	0	0
0210677	WAYZATA	MN		12/03/2014		601,614	0	0	0	0	0	0	0	601,614	601,614	0	0	0
2000085943	San Jose	CA		11/08/2023		0	0	(9)	0	0	(9)	0	0	2,923	2,923	0	0	0
2000080959	Plano	TX		10/20/2023		0	0	(2)	0	0	(2)	0	0	340	340	0	0	0
0210662	FULTON	MD		12/01/2016		65,452	0	0	0	0	0	0	0	65,452	65,452	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		649,157	0	0	0	0	0	0	0	649,157	649,157	0	0	0
0210868	RANCHO CUCAMONGA	CA		12/08/2020		477,541	0	0	0	0	0	0	0	477,541	477,541	0	0	0
2000082964	SAN JOSE	CA		10/20/2023		0	0	(7)	0	0	(7)	0	0	1,163	1,163	0	0	0
2000087475	Kissimmee	FL		11/08/2023		0	0	(1)	0	0	(1)	0	0	320	320	0	0	0
2000087311	Pomona	CA		11/08/2023		0	0	(1)	0	0	(1)	0	0	475	475	0	0	0
0210866	KYLE	TX		11/05/2020		643,858	0	0	0	0	0	0	0	643,858	643,858	0	0	0
0210430	OAK PARK	IL		12/08/2005		519,891	0	0	0	0	0	0	0	519,891	519,891	0	0	0
0210683	LAWRENCEVILLE	GA		12/01/2016		419,636	0	0	0	0	0	0	0	419,636	419,636	0	0	0
3434790	Kingsland	TX		11/16/2023		0	0	217	0	0	217	0	0	19,247	19,247	0	0	0
210816A	NEW ALBANY	OH		02/13/2019		277,067	0	0	0	0	0	0	0	277,067	277,067	0	0	0
3431191	Dallas	TX		11/16/2023		0	0	9	0	0	9	0	0	822	822	0	0	0
0210678	VISTA	CA		12/10/2014		252,347	0	0	0	0	0	0	0	252,347	252,347	0	0	0
0210670	FRANKLIN	WI		12/01/2016		113,250	0	0	0	0	0	0	0	113,250	113,250	0	0	0
0210898	LINTHICUM	MD		05/07/2021		647,568	0	0	0	0	0	0	0	647,568	647,568	0	0	0
0210890	OLYMPIA	WA		04/14/2021		181,824	0	0	0	0	0	0	0	181,824	181,824	0	0	0
0210762	OXFORD	OH		11/01/2017		569,160	0	0	0	0	0	0	0	569,160	569,160	0	0	0
0210797	OMAHA	NE		06/15/2018		382,298	0	0	0	0	0	0	0	382,298	382,298	0	0	0
210816B	NEW ALBANY	OH		02/13/2019		80,874	0	0	0	0	0	0	0	80,874	80,874	0	0	0
049823060167148	Morgan Hill	CA		10/13/2023		0	0	(2,458)	0	0	(2,458)	0	0	491,572	491,572	0	0	0
2000087004	HUNTINGTON BEACH	CA		11/08/2023		0	0	0	0	0	0	0	0	155	155	0	0	0
664023080168968	Yuma	AZ		11/10/2023		0	0	(9)	0	0	(9)	0	0	1,753	1,753	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		218,189	0	0	0	0	0	0	0	218,189	218,189	0	0	0
2000083559	Pflugerville	TX		10/20/2023		0	0	(2)	0	0	(2)	0	0	350	350	0	0	0
2000084946	MIAMI	FL		11/08/2023		0	0	0	0	0	0	0	0	140	140	0	0	0
2000083399	Little Elm	TX		10/20/2023		0	0	(1)	0	0	(1)	0	0	143	143	0	0	0
0210807	GRAPEVINE	TX		10/12/2018		7,996	0	0	0	0	0	0	0	7,996	7,996	0	0	0
2000083908	Fulshear	TX		10/20/2023		0	0	(70)	0	0	(70)	0	0	11,165	11,165	0	0	0
0210733	HOMEWOOD	AL		12/01/2016		880,487	0	0	0	0	0	0	0	880,487	880,487	0	0	0
2000086372	WESTMINSTER	CA		11/08/2023		0	0	(1)	0	0	(1)	0	0	261	261	0	0	0
3432058	Frisco	TX		11/16/2023		0	0	13	0	0	13	0	0	1,179	1,179	0	0	0
303973424	LAGUNA HILLS	CA		10/06/2023		0	0	(10)	0	0	(10)	0	0	2,063	2,063	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		247,318	0	0	0	0	0	0	0	247,318	247,318	0	0	0
2000075133	Las Vegas	NV		10/20/2023		0	0	(6)	0	0	(6)	0	0	902	902	0	0	0
049823090169893	Mapleton	UT		11/10/2023		0	0	(4)	0	0	(4)	0	0	779	779	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		280,453	0	0	0	0	0	0	0	280,453	280,453	0	0	0
2000081806	Kissimmee	FL		11/08/2023		0	0	0	0	0	0	0	0	85	85	0	0	0
0210617	NASHVILLE	TN		12/26/2012		503,645	0	0	0	0	0	0	0	503,645	503,645	0	0	0
3432551	Dallas	TX		11/16/2023		0	0	75	0	0	75	0	0	6,628	6,628	0	0	0
0210815	ST PAUL	MN		08/30/2019		159,481	0	0	0	0	0	0	0	159,481	159,481	0	0	0
303947528	Dana Point	CA		10/06/2023		0	0	(11)	0	0	(11)	0	0	2,167	2,167	0	0	0
2000085909	Saint Cloud	FL		11/08/2023		0	0	(1)	0	0	(1)	0	0	188	188	0	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		255,230	0	0	0	0	0	0	0	255,230	255,230	0	0	0
2000085077	Providence Village	TX		11/08/2023		0	0	(1)	0	0	(1)	0	0	220	220	0	0	0
0210923	PALM BAY	FL		09/15/2021		220,073	0	0	0	0	0	0	0	220,073	220,073	0	0	0
0210950	LEWISVILLE	TX		12/17/2021		369,486	0	0	0	0	0	0	0	369,486	369,486	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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
0210887	FLORISSANT	MO		04/19/2021		458,072	0	0	0	0	0	0	458,072	458,072	0	0	0
0210694	LINCOLN	NE		08/25/2015		498,210	0	0	0	0	0	0	498,210	498,210	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		180,570	0	0	0	0	0	0	180,570	180,570	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		50,855	0	0	0	0	0	0	50,855	50,855	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		1,369,465	0	0	0	0	0	0	1,369,465	1,369,465	0	0	0
0210960	BEDMINSTER	NJ		03/09/2022		154,447	0	0	0	0	0	0	154,447	154,447	0	0	0
0210904	LEAWOOD	KS		06/15/2021		300,428	0	0	0	0	0	0	300,428	300,428	0	0	0
0210873	DRAPER	UT		01/26/2021		844,037	0	0	0	0	0	0	844,037	844,037	0	0	0
2000086417	Labelle	FL		11/08/2023		0	0	0	0	0	0	0	102	102	0	0	0
0210796	STAMFORD	CT		07/11/2018		218,436	0	0	0	0	0	0	218,436	218,436	0	0	0
2000084899	Garland	TX		11/08/2023		0	0	0	0	0	0	0	152	152	0	0	0
0210605	MILFORD	MI		05/31/2012		550,482	0	0	0	0	0	0	550,482	550,482	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		296,068	0	0	0	0	0	0	296,068	296,068	0	0	0
0210630	VERONA	WI		12/01/2016		66,990	0	0	0	0	0	0	66,990	66,990	0	0	0
2000083412	San Diego	CA		10/20/2023		0	0	(6)	0	0	(6)	0	911	911	0	0	0
2000083496	El Paso	TX		10/20/2023		0	0	(2)	0	0	(2)	0	351	351	0	0	0
0210836	MATHEWS	NC		11/18/2019		374,040	0	0	0	0	0	0	374,040	374,040	0	0	0
0210661	HINSDALE	IL		06/26/2014		177,731	0	0	0	0	0	0	177,731	177,731	0	0	0
2000083101	San Francisco	CA		10/20/2023		0	0	(6)	0	0	(6)	0	1,013	1,013	0	0	0
2000083334	Denison	TX		10/20/2023		0	0	(3)	0	0	(3)	0	426	426	0	0	0
0210835	CHARLOTTE	NC		11/18/2019		413,409	0	0	0	0	0	0	413,409	413,409	0	0	0
2000085788	Pembroke Pines	FL		11/08/2023		0	0	(1)	0	0	(1)	0	219	219	0	0	0
0210689	ROCKVILLE	MD		12/01/2016		583,966	0	0	0	0	0	0	583,966	583,966	0	0	0
2000083170	North Hills Area, Los Angeles	CA		10/20/2023		0	0	(8)	0	0	(8)	0	1,273	1,273	0	0	0
303893864	SAN DIEGO	CA		10/06/2023		0	0	(12)	0	0	(12)	0	2,306	2,306	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		366,306	0	0	0	0	0	0	366,306	366,306	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		331,511	0	0	0	0	0	0	331,511	331,511	0	0	0
0210743	MINNEAPOLIS	MINN		11/21/2016		233,840	0	0	0	0	0	0	233,840	233,840	0	0	0
2000083678	Norwalk	CA		10/20/2023		0	0	(5)	0	0	(5)	0	785	785	0	0	0
2000083040	Campbell	CA		10/20/2023		0	0	(9)	0	0	(9)	0	1,406	1,406	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		182,565	0	0	0	0	0	0	182,565	182,565	0	0	0
508723080169184	Houston	TX		11/10/2023		0	0	(6)	0	0	(6)	0	1,141	1,141	0	0	0
2000086523	Orlando	FL		11/08/2023		0	0	(1)	0	0	(1)	0	352	352	0	0	0
0210697	EDEN PRAIRIE	MINN		10/05/2015		438,687	0	0	0	0	0	0	438,687	438,687	0	0	0
0210930	SAN DIEGO	CA		11/23/2021		244,086	0	0	0	0	0	0	244,086	244,086	0	0	0
2000087020	Cape Coral	FL		11/08/2023		0	0	0	0	0	0	0	150	150	0	0	0
1090300575	Miami	FL		11/08/2023		0	0	(1)	0	0	(1)	0	294	294	0	0	0
2000086641	Orlando	FL		11/08/2023		0	0	(1)	0	0	(1)	0	172	172	0	0	0
0210863	FULTON	MD		11/02/2020		384,149	0	0	0	0	0	0	384,149	384,149	0	0	0
0210711	BALTIMORE	MD		12/01/2016		886,092	0	0	0	0	0	0	886,092	886,092	0	0	0
400003586	Katy	TX		10/20/2023		0	0	(4)	0	0	(4)	0	634	634	0	0	0
0210624	SANDY	UT		06/03/2013		85,072	0	0	0	0	0	0	85,072	85,072	0	0	0
2000086070	Orlando	FL		11/08/2023		0	0	0	0	0	0	0	139	139	0	0	0
2000083296	San Jose	CA		10/20/2023		0	0	(10)	0	0	(10)	0	1,657	1,657	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		267,249	0	0	0	0	0	0	267,249	267,249	0	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		252,463	0	0	0	0	0	0	252,463	252,463	0	0	0
3435990	Leander	TX		11/16/2023		0	0	15	0	0	15	0	1,318	1,318	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		400,847	0	0	0	0	0	0	400,847	400,847	0	0	0
3433563	Celina	TX		11/16/2023		0	0	14	0	0	14	0	1,224	1,224	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		484,430	0	0	0	0	0	0	484,430	484,430	0	0	0
3423765	Leander	TX		11/16/2023		0	0	30	0	0	30	0	2,648	2,648	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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					
2000083489	PHOENIX	AZ		10/20/2023		0	0	(2)	0	0	0	(2)	0	398	398	0	0
2000083118	Las Vegas	NV		10/20/2023		0	0	(3)	0	0	0	(3)	0	512	512	0	0
0210664	GREENWICH	CT		07/31/2014		287,334	0	0	0	0	0	0	0	287,334	287,334	0	0
2000082927	Austin	TX		10/20/2023		0	0	(3)	0	0	0	(3)	0	416	416	0	0
210812A	OVERLAND PARK	KS		12/10/2018		581,123	0	0	0	0	0	0	0	581,123	581,123	0	0
303965342	Prosper	TX		10/06/2023		0	0	(10)	0	0	0	(10)	0	1,979	1,979	0	0
2000086805	San Francisco	CA		11/08/2023		0	0	(1)	0	0	0	(1)	0	378	378	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		456,363	0	0	0	0	0	0	0	456,363	456,363	0	0
303990803	SHERMAN OAKS	CA		10/06/2023		0	0	(11)	0	0	0	(11)	0	2,111	2,111	0	0
0210891	CALDWELL	ID		05/20/2021		129,913	0	0	0	0	0	0	0	129,913	129,913	0	0
2000086680	Winter Garden	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	200	200	0	0
303964359	Lake Arrowhead	CA		10/06/2023		0	0	(11)	0	0	0	(11)	0	2,119	2,119	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		552,237	0	0	0	0	0	0	0	552,237	552,237	0	0
0210747	BOSTON	MA		01/17/2017		271,903	0	0	0	0	0	0	0	271,903	271,903	0	0
0210829	SO WINDSOR	CT		10/31/2019		594,385	0	0	0	0	0	0	0	594,385	594,385	0	0
787823090169498	Alameda	CA		11/10/2023		0	0	(4)	0	0	0	(4)	0	784	784	0	0
0210854	LINCOLN	NE		05/11/2020		348,891	0	0	0	0	0	0	0	348,891	348,891	0	0
304012418	LOS ANGELES	CA		10/06/2023		0	0	(18)	0	0	0	(18)	0	3,501	3,501	0	0
2000083835	Arleta	CA		10/20/2023		0	0	(6)	0	0	0	(6)	0	937	937	0	0
2000082912	Marana	AZ		10/20/2023		0	0	(2)	0	0	0	(2)	0	375	375	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		214,936	0	0	0	0	0	0	0	214,936	214,936	0	0
4000003602	Grass Valley	CA		10/20/2023		0	0	(2)	0	0	0	(2)	0	296	296	0	0
210715B	SEATTLE	WA		03/15/2019		66,483	0	0	0	0	0	0	0	66,483	66,483	0	0
303973438	QUEEN CREEK	AZ		10/06/2023		0	0	(9)	0	0	0	(9)	0	1,824	1,824	0	0
2000083535	San Antonio	TX		10/20/2023		0	0	(4)	0	0	0	(4)	0	641	641	0	0
2000082239	Riverside	CA		10/20/2023		0	0	(4)	0	0	0	(4)	0	690	690	0	0
2000085664	Coconut Creek	FL		11/08/2023		0	0	(194)	0	0	0	(194)	0	62,022	62,022	0	0
2000085151	Wesley Chapel	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	380	380	0	0
0210688	FAIRFIELD	CT		06/29/2015		192,286	0	0	0	0	0	0	0	192,286	192,286	0	0
2000083858	Beaumont	TX		10/20/2023		0	0	(2)	0	0	0	(2)	0	241	241	0	0
2000085949	Prescott	AZ		11/08/2023		0	0	0	0	0	0	0	0	149	149	0	0
787823080169438	Danville	CA		11/10/2023		0	0	(4)	0	0	0	(4)	0	711	711	0	0
0210702	CHESTERFIELD	MO		11/03/2015		239,319	0	0	0	0	0	0	0	239,319	239,319	0	0
0210729	OLNEY	MD		12/01/2016		78,813	0	0	0	0	0	0	0	78,813	78,813	0	0
2000086379	Plantation	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	453	453	0	0
2000081832	Banning	CA		11/08/2023		0	0	(1)	0	0	0	(1)	0	312	312	0	0
0210847	FARMINGTON	UT		04/14/2020		412,185	0	0	0	0	0	0	0	412,185	412,185	0	0
210753B	EDINA	MN		04/09/2019		74,167	0	0	0	0	0	0	0	74,167	74,167	0	0
152023050167010	Englewood	CO		09/15/2023		0	0	(24)	0	0	0	(24)	0	2,434	2,434	0	0
2000086407	Poinciana	FL		11/08/2023		0	0	0	0	0	0	0	0	127	127	0	0
508723080169205	Houston	TX		10/13/2023		0	0	(14)	0	0	0	(14)	0	2,825	2,825	0	0
2000086227	Pinellas Park	FL		11/08/2023		0	0	0	0	0	0	0	0	104	104	0	0
2000083748	Cypress	TX		10/20/2023		0	0	(1)	0	0	0	(1)	0	238	238	0	0
0210708	INDEPENDENCE	OH		01/06/2016		603,282	0	0	0	0	0	0	0	603,282	603,282	0	0
098123080169005	Spicewood	TX		11/10/2023		0	0	5	0	0	0	5	0	1,227	1,227	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		128,930	0	0	0	0	0	0	0	128,930	128,930	0	0
0210828	GARNER	NC		06/07/2019		181,246	0	0	0	0	0	0	0	181,246	181,246	0	0
049823100170161	Bountiful	UT		11/10/2023		0	0	(4)	0	0	0	(4)	0	873	873	0	0
0210709	URBANDALE	IA		01/22/2016		319,353	0	0	0	0	0	0	0	319,353	319,353	0	0
0210870	CHARLOTTE	NC		12/30/2020		255,906	0	0	0	0	0	0	0	255,906	255,906	0	0
3435652	Austin	TX		11/16/2023		0	0	18	0	0	0	18	0	1,575	1,575	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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					
303976231	San Marcos	TX		10/06/2023		0	0	(8)	0	0	0	(8)	0	1,531	1,531	0	0
0210783	SAN DIEGO	CA		04/12/2018		561,318	0	0	0	0	0	0	0	561,318	561,318	0	0
2000086546	Hampton	NJ		11/08/2023		0	0	(1)	0	0	0	(1)	0	172	172	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		205,132	0	0	0	0	0	0	0	205,132	205,132	0	0
2000083429	Woodland Park	CO		10/20/2023		0	0	(5)	0	0	0	(5)	0	791	791	0	0
2000081622	San Antonio	TX		10/20/2023		0	0	(2)	0	0	0	(2)	0	296	296	0	0
0210645	BRECKSVILLE	OH		10/17/2013		295,744	0	0	0	0	0	0	0	295,744	295,744	0	0
210673A	ST LOUIS	MO		10/09/2014		578,243	0	0	0	0	0	0	0	578,243	578,243	0	0
0210655	HUNT VALLEY	MD		12/01/2016		370,712	0	0	0	0	0	0	0	370,712	370,712	0	0
0210961	LINCOLN	NE		03/18/2022		171,194	0	0	0	0	0	0	0	171,194	171,194	0	0
0210671	WAUNAKEE	WI		09/30/2014		114,127	0	0	0	0	0	0	0	114,127	114,127	0	0
210634B	E LONGMEADOW	MA		08/16/2017		29,765	0	0	0	0	0	0	0	29,765	29,765	0	0
0210808	LITHIA SPRINGS	GA		10/12/2018		12,026	0	0	0	0	0	0	0	12,026	12,026	0	0
2000082932	Downey	CA		10/20/2023		0	0	(9)	0	0	0	(9)	0	1,483	1,483	0	0
0210632	FULTON	MD		07/25/2013		85,607	0	0	0	0	0	0	0	85,607	85,607	0	0
0210700	ST LOUIS	MO		10/08/2015		152,791	0	0	0	0	0	0	0	152,791	152,791	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		369,560	0	0	0	0	0	0	0	369,560	369,560	0	0
0210878	PHILADELPHIA	PA		02/16/2021		388,708	0	0	0	0	0	0	0	388,708	388,708	0	0
0210698	MURRAY	UT		10/02/2015		880,470	0	0	0	0	0	0	0	880,470	880,470	0	0
0210666	MT PLEASANT	SC		08/28/2014		393,274	0	0	0	0	0	0	0	393,274	393,274	0	0
0210803	DALLAS	TX		10/10/2018		97,609	0	0	0	0	0	0	0	97,609	97,609	0	0
2000085667	Apopka	FL		11/08/2023		0	0	0	0	0	0	0	0	139	139	0	0
2000085750	Saint Cloud	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	165	165	0	0
2000083406	Glendale	CA		10/20/2023		0	0	(7)	0	0	0	(7)	0	1,155	1,155	0	0
0210679	NEEDHAM	MA		12/01/2016		394,232	0	0	0	0	0	0	0	394,232	394,232	0	0
2000082979	San Bernardino	CA		10/20/2023		0	0	(2)	0	0	0	(2)	0	364	364	0	0
2000086486	Ellenton	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	191	191	0	0
2000086088	Whittier	CA		11/08/2023		0	0	(4)	0	0	0	(4)	0	1,260	1,260	0	0
0210952	PHOENIXVILLE	PA		01/18/2022		124,519	0	0	0	0	0	0	0	124,519	124,519	0	0
0210686	KNOXVILLE	TN		12/01/2016		258,260	0	0	0	0	0	0	0	258,260	258,260	0	0
0210845	MADISON	WI		03/31/2020		257,213	0	0	0	0	0	0	0	257,213	257,213	0	0
0210748	CONCORD	NH		05/01/2017		207,457	0	0	0	0	0	0	0	207,457	207,457	0	0
2000083996	Santa Ana	CA		11/08/2023		0	0	(1)	0	0	0	(1)	0	230	230	0	0
303971336	Francis	UT		10/06/2023		0	0	(11)	0	0	0	(11)	0	2,261	2,261	0	0
2000086749	Modesto	CA		11/08/2023		0	0	(1)	0	0	0	(1)	0	163	163	0	0
210690A	W DES MOINES	IA		12/01/2016		331,950	0	0	0	0	0	0	0	331,950	331,950	0	0
2000084854	South Houston	TX		11/08/2023		0	0	0	0	0	0	0	0	107	107	0	0
0210471	LOVELAND	CO		12/20/2006		277,156	0	0	0	0	0	0	0	277,156	277,156	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		77,103	0	0	0	0	0	0	0	77,103	77,103	0	0
0210833	SEATTLE	WA		12/05/2019		254,508	0	0	0	0	0	0	0	254,508	254,508	0	0
0210757	PAPILLION	NE		08/30/2017		480,695	0	0	0	0	0	0	0	480,695	480,695	0	0
0210720	MADISON	WI		06/20/2016		232,552	0	0	0	0	0	0	0	232,552	232,552	0	0
0210790	BEAVERTON	OR		06/26/2018		278,984	0	0	0	0	0	0	0	278,984	278,984	0	0
2000086217	Oxnard	CA		11/08/2023		0	0	(2)	0	0	0	(2)	0	583	583	0	0
0210696	BLOOMINGTON	MN		08/13/2015		810,424	0	0	0	0	0	0	0	810,424	810,424	0	0
2000083281	Hesperia	CA		10/20/2023		0	0	(3)	0	0	0	(3)	0	439	439	0	0
2000083640	Buckeye	AZ		10/20/2023		0	0	(2)	0	0	0	(2)	0	366	366	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		633,767	0	0	0	0	0	0	0	633,767	633,767	0	0
0210941	EDISON	NJ		12/16/2021		220,263	0	0	0	0	0	0	0	220,263	220,263	0	0
2000086363	Placentia	CA		11/08/2023		0	0	(5)	0	0	0	(5)	0	1,625	1,625	0	0
3435760	Dallas	TX		11/16/2023		0	0	16	0	0	0	16	0	1,440	1,440	0	0

E06.5

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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					
0210926	OLYMPIA	WA		09/27/2021		274,116	0	0	0	0	0	0	0	274,116	274,116	0	0
2000082849	Banning	CA		10/20/2023		0	0	(3)	0	0	0	(3)	0	485	485	0	0
0210834	OMAHA	NE		10/30/2019		259,224	0	0	0	0	0	0	0	259,224	259,224	0	0
0210905	UNIVERSITY HIGHTS	OH		06/21/2021		199,916	0	0	0	0	0	0	0	199,916	199,916	0	0
2000083586	Houston	TX		10/20/2023		0	0	(3)	0	0	0	(3)	0	409	409	0	0
4000003744	HOUSTON	TX		11/08/2023		0	0	0	0	0	0	0	0	150	150	0	0
0210862	PARLIN	NJ		10/15/2020		786,085	0	0	0	0	0	0	0	786,085	786,085	0	0
303972117	Phoenix	AZ		10/06/2023		0	0	(10)	0	0	0	(10)	0	2,057	2,057	0	0
0210800	NEW ALBANY	OH		07/19/2018		879,012	0	0	0	0	0	0	0	879,012	879,012	0	0
0210921	CARROLLTON	TX		09/01/2021		207,802	0	0	0	0	0	0	0	207,802	207,802	0	0
049823060167846	Island Park	ID		08/18/2023		0	0	(43)	0	0	0	(43)	0	4,345	4,345	0	0
210812B	OVERLAND PARK	KS		12/10/2018		167,519	0	0	0	0	0	0	0	167,519	167,519	0	0
152023080168700	Centennial	CO		10/13/2023		0	0	(6)	0	0	0	(6)	0	1,117	1,117	0	0
664023080168975	Scottsdale	AZ		10/13/2023		0	0	(2)	0	0	0	(2)	0	1,239	1,239	0	0
2000086431	(Sylmar Area) Los Angeles	CA		11/08/2023		0	0	(1)	0	0	0	(1)	0	288	288	0	0
0210737	FORT MILL	SC		10/25/2016		715,608	0	0	0	0	0	0	0	715,608	715,608	0	0
2000083428	SIMI VALLEY	CA		11/08/2023		0	0	(1)	0	0	0	(1)	0	352	352	0	0
508723090169836	Spring	TX		11/10/2023		0	0	(12)	0	0	0	(12)	0	2,459	2,459	0	0
2000082487	Auburndale	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	181	181	0	0
0210902	OAK BROOK	IL		06/02/2021		1,388,160	0	0	0	0	0	0	0	1,388,160	1,388,160	0	0
3430080	Austin	TX		11/16/2023		0	0	27	0	0	0	27	0	2,400	2,400	0	0
2000082928	Chino Hills	CA		10/20/2023		0	0	(19)	0	0	0	(19)	0	3,077	3,077	0	0
2000086440	Northglenn	CO		11/08/2023		0	0	(1)	0	0	0	(1)	0	201	201	0	0
2000087209	Philadelphia	PA		11/08/2023		0	0	0	0	0	0	0	0	133	133	0	0
2000082821	Iowa Park	TX		10/20/2023		0	0	(1)	0	0	0	(1)	0	239	239	0	0
2000084097	St Cloud	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	161	161	0	0
049823080168902	Salt Lake City	UT		10/13/2023		0	0	(8)	0	0	0	(8)	0	1,597	1,597	0	0
0210789	BRASELTON	GA		05/09/2018		79,376	0	0	0	0	0	0	0	79,376	79,376	0	0
0210813	LENEXA	KS		08/30/2019		366,587	0	0	0	0	0	0	0	366,587	366,587	0	0
361223080169354	Henderson	NV		11/10/2023		0	0	(4)	0	0	0	(4)	0	780	780	0	0
0210879	CENTERVILLE	UT		02/17/2021		237,232	0	0	0	0	0	0	0	237,232	237,232	0	0
4000003595	Plano	TX		10/20/2023		0	0	(5)	0	0	0	(5)	0	839	839	0	0
0210786	SANTA MONICA	CA		06/08/2018		336,589	0	0	0	0	0	0	0	336,589	336,589	0	0
2000082991	Houston	TX		10/20/2023		0	0	(1)	0	0	0	(1)	0	227	227	0	0
0210867	WALLINGFORD	CT		11/23/2020		744,643	0	0	0	0	0	0	0	744,643	744,643	0	0
0210738	SANTA CLARA	CA		11/08/2016		1,036,854	0	0	0	0	0	0	0	1,036,854	1,036,854	0	0
0210811	PHILADELPHIA	PA		12/20/2018		2,501,658	0	0	0	0	0	0	0	2,501,658	2,501,658	0	0
0210959	OREM	UT		02/28/2022		328,961	0	0	0	0	0	0	0	328,961	328,961	0	0
0210749	CONCORD	NH		05/01/2017		435,652	0	0	0	0	0	0	0	435,652	435,652	0	0
0210635	GARDEN CITY	NY		07/31/2013		232,861	0	0	0	0	0	0	0	232,861	232,861	0	0
2000083359	HOUSTON	TX		10/20/2023		0	0	(3)	0	0	0	(3)	0	541	541	0	0
4000003770	Las Vegas	NV		11/08/2023		0	0	(1)	0	0	0	(1)	0	235	235	0	0
2000087163	Ocala	FL		11/08/2023		0	0	0	0	0	0	0	0	130	130	0	0
0210767	HAVERSTRAW	NY		12/22/2017		744,072	0	0	0	0	0	0	0	744,072	744,072	0	0
0210837	HALTOM CITY	TX		01/10/2020		449,769	0	0	0	0	0	0	0	449,769	449,769	0	0
2108108	PHOENIXVILLE	PA		11/29/2018		79,695	0	0	0	0	0	0	0	79,695	79,695	0	0
0210917	FAIRFIELD	NJ		09/16/2021		221,788	0	0	0	0	0	0	0	221,788	221,788	0	0
508723090169478	Pittsburg	TX		11/10/2023		0	0	(7)	0	0	0	(7)	0	1,358	1,358	0	0
0210658	FORT COLLINS	CO		03/20/2014		197,062	0	0	0	0	0	0	0	197,062	197,062	0	0
2000082937	ALLEN	TX		10/20/2023		0	0	(5)	0	0	0	(5)	0	837	837	0	0
2000083599	WEST COVINA	CA		10/20/2023		0	0	(7)	0	0	0	(7)	0	1,142	1,142	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

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
3435843	Kyle	TX		11/16/2023		0	0	22	0	0	0	22	0	1,912	1,912	0	0
0210928	UNION	NJ		10/06/2021		182,922	0	0	0	0	0	0	0	182,922	182,922	0	0
0210782	ELLICOTT CITY	MD		03/09/2018		292,500	0	0	0	0	0	0	0	292,500	292,500	0	0
0210913	SPARTANBURG	SC		08/16/2021		747,669	0	0	0	0	0	0	0	747,669	747,669	0	0
0210751	ASHBURN	VA		05/23/2017		392,211	0	0	0	0	0	0	0	392,211	392,211	0	0
400003597	Rosenberg	TX		10/20/2023		0	0	(4)	0	0	0	(4)	0	578	578	0	0
3430877	Austin	TX		11/16/2023		0	0	15	0	0	0	15	0	1,362	1,362	0	0
0210684	FULTON	MD		05/13/2015		60,956	0	0	0	0	0	0	0	60,956	60,956	0	0
2000086665	Richmond	TX		11/08/2023		0	0	(2)	0	0	0	(2)	0	735	735	0	0
3430352	Dallas	TX		11/16/2023		0	0	14	0	0	0	14	0	1,287	1,287	0	0
2000086394	Windermere	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	234	234	0	0
0210865	KYLE	TX		11/05/2020		407,987	0	0	0	0	0	0	0	407,987	407,987	0	0
0210929	OREM	UT		10/13/2021		17,709	0	0	0	0	0	0	0	17,709	17,709	0	0
210715A	SEATTLE	WA		12/01/2016		375,124	0	0	0	0	0	0	0	375,124	375,124	0	0
0210907	WINSTON-SALEM	NC		06/30/2021		92,217	0	0	0	0	0	0	0	92,217	92,217	0	0
049823100170469	Mccall	ID		11/10/2023		0	0	2	0	0	0	2	0	585	585	0	0
0210932	CITY OF INDUSTRY	CA		10/28/2021		23,212	0	0	0	0	0	0	0	23,212	23,212	0	0
0210939	RANCHO MISSION VIEJO	CA		12/17/2021		383,830	0	0	0	0	0	0	0	383,830	383,830	0	0
0210766	DENVER	CO		12/18/2017		263,597	0	0	0	0	0	0	0	263,597	263,597	0	0
0210809	POMONA	CA		11/07/2018		135,765	0	0	0	0	0	0	0	135,765	135,765	0	0
0210965	OVERLAND PARK	KS		04/13/2022		403,732	0	0	0	0	0	0	0	403,732	403,732	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		422,446	0	0	0	0	0	0	0	422,446	422,446	0	0
0210681	ORADELL	NJ		12/01/2016		387,323	0	0	0	0	0	0	0	387,323	387,323	0	0
0210911	MCLEAN	VA		08/06/2021		158,162	0	0	0	0	0	0	0	158,162	158,162	0	0
2000081976	Mountain House	CA		10/20/2023		0	0	(3)	0	0	0	(3)	0	477	477	0	0
0210931	CELEBRATION	FL		10/14/2021		251,920	0	0	0	0	0	0	0	251,920	251,920	0	0
0210884	AUBURN	WA		04/06/2021		297,230	0	0	0	0	0	0	0	297,230	297,230	0	0
0210665	GARDEN CITY	NY		12/01/2016		176,021	0	0	0	0	0	0	0	176,021	176,021	0	0
2000082573	Van Nuys Area, Los Angeles	CA		10/20/2023		0	0	(3)	0	0	0	(3)	0	518	518	0	0
3434264	Austin	TX		11/16/2023		0	0	18	0	0	0	18	0	1,556	1,556	0	0
2000083639	APPLE VALLEY	CA		10/20/2023		0	0	(3)	0	0	0	(3)	0	536	536	0	0
0210880	DALLAS	TX		01/28/2021		429,769	0	0	0	0	0	0	0	429,769	429,769	0	0
2000079188	ORLANDO	FL		11/08/2023		0	0	(1)	0	0	0	(1)	0	225	225	0	0
<b>0299999. Mortgages with partial repayments</b>						<b>70,825,284</b>	<b>0</b>	<b>(5,290)</b>	<b>0</b>	<b>0</b>	<b>(5,290)</b>	<b>0</b>	<b>72,100,222</b>	<b>72,100,222</b>	<b>0</b>	<b>0</b>	<b>0</b>
0210801	ENGLEWOOD	CO		08/03/2018		14,000,000	0	0	0	0	0	0	0	14,000,000	14,000,000	0	0
<b>0499999. Mortgages transferred</b>						<b>14,000,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>14,000,000</b>	<b>14,000,000</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>0599999 - Totals</b>						<b>360,248,232</b>	<b>0</b>	<b>(5,275)</b>	<b>0</b>	<b>0</b>	<b>(5,275)</b>	<b>0</b>	<b>362,742,140</b>	<b>362,754,843</b>	<b>0</b>	<b>12,703</b>	<b>12,703</b>

E06.7

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreci- ation)/ or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
46332-12-4	Ironwood Mezzanine Fund IV-B		Wilmington	DE	Ironwood Mezzanine Fund IV-B	2.B	06/12/2018	2	10,941,547	9,351,320	9,351,320	345,069	0	0	0	0	0	1,938,832	4.240
1599999 Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated																			
724000-00-5	A&M Capital Opportunities Fund		Wilmington	DE	A&M Capital Opportunities Fund		09/08/2017	3	11,496,729	11,341,602	11,341,602	(342,833)	0	2,907,296	0	0	0	2,964,431	4.000
726300-00-7	A&M Capital Partners II		Wilmington	DE	A&M Capital Partners II		08/30/2019	3	12,697,926	20,698,627	20,698,627	5,348,266	0	0	0	0	0	4,819,628	1.670
732000-00-5	A&M Capital Partners III LP		Wilmington	DE	A&M Capital Partners III LP		12/16/2022	3	6,062,391	7,665,578	7,665,578	1,603,187	0	0	0	0	0	18,765,224	2.070
727500-00-1	Altas Partners Holding II LP		San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	17,843,039	22,280,093	22,280,093	2,457,091	0	0	0	0	0	2,031,120	2.000
732200-00-1	Altas Partners Holding III LP		Wilmington	DE	Altas Partners Holding III LP		01/27/2023	3	422,831	80,287	80,287	(342,544)	0	0	0	0	0	24,577,168	2.070
722400-00-9	Altas Partners Holdings LP		Wilmington	DE	Altas Partners Holdings LP		06/01/2016	3	6,957,754	11,879,650	11,879,650	502,125	0	0	0	0	0	1,213,320	0.960
733200-00-0	Apogem		Wilmington	DE	Apogem		12/29/2023		15,190,000	15,190,000	15,190,000	0	0	0	0	0	0	19,810,000	0.000
720800-00-2	ArcLight Energy Partners Fd VI		Wilmington	DE	ArcLight Energy Partners Fd VI		04/01/2016		8,685,684	6,799,758	6,799,758	(372,658)	0	2,736,069	0	0	0	2,801,906	0.020
723900-00-7	Arrowhead Capital Fund		Dover	DE	Arrowhead Capital Fund		06/28/2017	2	10,767,120	10,767,120	10,767,120	0	0	0	0	0	0	7,078,069	6.670
719500-00-1	Banc Fund IX LP		Chicago	IL	Banc Fund IX LP		07/01/2015	3	13,270,313	12,668,454	12,668,454	(2,304,672)	0	0	0	0	0	0	2,800
725800-00-7	Banc Fund X LP		Chicago	IL	Banc Fund X LP		05/16/2018	3	19,842,770	19,093,162	19,093,162	(2,299,880)	0	0	0	0	0	0	6.080
731200-00-2	Battery Ventures Select Fnd II		Wilmington	DE	Battery Ventures Select Fnd II		06/27/2022	1	2,500,000	2,472,128	2,472,128	181,288	0	0	0	0	0	7,500,000	1.000
728900-00-1	Battery Ventures XIII LP		Wilmington	DE	Battery Ventures XIII LP		05/12/2020	1	7,578,000	9,357,055	9,357,055	(610,828)	0	0	0	0	0	1,422,000	0.750
729000-00-0	Battery Ventures XIII Side Fnd		Wilmington	DE	Battery Ventures XIII Side Fnd		05/12/2020	1	4,992,000	6,919,858	6,919,858	(112,377)	0	0	0	0	0	1,008,000	0.750
731300-00-0	Battery Ventures XIV LP		Wilmington	DE	Battery Ventures XIV LP		07/20/2022	1	6,030,000	5,165,868	5,165,868	(520,086)	0	0	0	0	0	23,970,000	0.920
731000-00-6	BayPine Capital Ptnrs Fund I-A		Wilmington	DE	BayPine Capital Ptnrs Fund I-A		04/19/2022	3	10,159,305	10,159,305	10,159,305	0	0	0	0	0	0	13,906,695	1.280
722800-00-0	Bluescape Energy Recap		Wilmington	DE	Bluescape Energy Recap		09/20/2016		19,128,780	10,526,098	10,526,098	(5,905,038)	0	0	0	0	0	633,970	3.000
729400-00-2	Brighton Park Capital Fnd I LP		Wilmington	DE	Brighton Park Capital Fnd I LP		10/29/2020	3	9,940,650	12,493,574	12,493,574	729,066	0	0	0	0	0	373,216	1.110
731500-00-5	Brighton Park Capital Fund II		Wilmington	DE	Brighton Park Capital Fund II		08/22/2022	3	2,541,918	1,829,080	1,829,080	(110,917)	0	0	0	0	0	12,458,206	1.440
728400-00-3	Butterfly Fighter Co-Invest		Wilmington	DE	Butterfly Fighter Co-Invest		11/22/2019	3	2,477,466	6,866,731	6,866,731	(21,825)	0	0	0	0	0	0	1.990
727900-00-3	Butterfly Generis Co-Invest LP		Wilmington	DE	Butterfly Generis Co-Invest LP		06/12/2019	3	5,015,092	7,497,000	7,497,000	(1,001,891)	0	0	0	0	0	0	1.200
729900-00-1	Butterfly II LP		Wilmington	DE	Butterfly II LP		04/30/2021	3	9,441,471	9,458,628	9,458,628	323,008	0	0	0	0	0	11,844,886	0.940
727000-00-2	CP Thor LLC		Wilmington	DE	CP Thor LLC		11/20/2018		0	0	0	(1,205,509)	0	0	0	0	0	0	4.890
726100-00-1	CP Twin Frmly: CP ChromaScape		Wilmington	DE	CP Twin Frmly: CP ChromaScape		06/27/2018		1,711,361	1,050,705	1,050,705	(471,884)	0	0	0	0	0	0	2.180
723500-00-5	Canvas Ventures 2 LP		Wilmington	DE	Canvas Ventures 2 LP		05/09/2017	1	15,457,115	15,457,115	15,457,115	0	0	0	0	0	0	155,888	5.000
722900-00-8	Clean Grid Holdings LLC		Wilmington	DE	Clean Grid Holdings LLC		09/30/2016		432,604	1,181,509	1,181,509	167,531	0	0	0	0	0	1,563,915	1.250
729100-00-8	Cohere Capital Fund I LP		Wilmington	DE	Cohere Capital Fund I LP		06/12/2020	3	8,544,853	8,544,853	8,544,853	0	0	0	0	0	0	2,575,584	5.000
717900-00-5	Court Square Capital Part III		Wilmington	DE	Court Square Capital Part III		07/01/2016	3	7,635,748	11,777,872	11,777,872	621,308	0	0	0	0	0	526,883	1.010
723000-00-6	Crescent Mezzanine Partner VII		Wilmington	DE	Crescent Mezzanine Partner VII		12/08/2016	2	11,798,296	10,748,832	10,748,832	(319,429)	0	0	0	0	0	6,418,517	0.430
727700-00-7	EMG Fund V Iron Ore Phase 3		Dover	DE	EMG Fund V Iron Ore Phase 3		05/10/2019		9,402,116	9,402,116	9,402,116	0	0	0	0	0	0	0	9.150
728500-00-0	EMG Iron Ore Phase 3 Q4 19 Co-		Dover	DE	EMG Iron Ore Phase 3 Q4 19 Co-		12/09/2019		532,909	532,909	532,909	(393)	0	0	0	0	0	0	0.110
724600-00-2	EnCap Energy Capital Fund XI		Houston	TX	EnCap Energy Capital Fund XI		12/18/2017		19,589,373	25,266,718	25,266,718	367,143	0	0	0	0	0	3,062,615	0.340
723400-00-8	Energy & Minerals Fund IV LP		Wilmington	DE	Energy & Minerals Fund IV LP		04/26/2017		18,539,954	19,538,888	19,538,888	(488,134)	0	0	0	0	0	1,869,859	0.920
716200-00-1	Energy Fund XV		Wilmington	DE	Energy Fund XV		07/01/2016		1,979,836	924,432	924,432	(254,499)	0	0	0	0	0	1,524,755	0.660
718100-00-1	Energy XVI LP		Wilmington	DE	Energy XVI LP		07/01/2016		5,750,471	8,028,923	8,028,923	(1,192,063)	0	0	0	0	0	3,729,316	0.250
732700-00-0	Formentera Partners Fund II		Wilmington	DE	Formentera Partners Fund II		07/24/2023		9,849,838	8,756,382	8,756,382	(1,093,456)	0	0	0	0	0	7,227,071	1.810
722100-00-5	Gamut Investment Fund I LP		Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	3	11,656,729	19,145,902	19,145,902	1,991,415	0	0	0	0	0	2,909,361	1.500
719200-00-8	Great Hill Equity Partners V		Wilmington	DE	Great Hill Equity Partners V		10/01/2016		7,303,828	9,631,977	9,631,977	645,831	0	0	0	0	0	0	1.620
733000-00-4	Green Equity Investors IX LP		Dover	DE	Green Equity Investors IX LP		08/15/2023		240,407	306,862	306,862	66,455	0	0	0	0	0	24,759,593	0.160
719100-00-0	Greenbriar Equity Fund III		Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	3	1,682,541	1,034,831	1,034,831	(1,560,221)	0	0	0	0	0	798,707	1.190
723600-00-3	Gridiron Energy LLC		Wilmington	DE	Gridiron Energy LLC		05/10/2017		2,272,745	3,637,842	3,637,842	130,425	0	0	0	0	0	58,867	0.330
726000-00-3	Heartwood Partners III Frmly: Capital Partners III		Wilmington	DE	Heartwood Partners III Frmly: Capital Partners III		05/30/2018	3	9,684,288	9,686,761	9,686,761	(1,418,141)	0	0	0	0	0	1,468,994	2.330
732300-00-9	Hill Path Capital Partners III		Wilmington	DE	Hill Path Capital Partners III		01/19/2023		1,742,908	944,711	944,711	(798,197)	0	0	0	0	0	18,257,092	1.780
731400-00-8	Ironwood Capital Ptnrs V		Wilmington	DE	Ironwood Capital Ptnrs V		08/18/2022	2	514,040	573,029	573,029	(82,158)	0	0	0	0	0	14,859,592	3.880
728800-00-4	Jade Equity Investors LP		Dover	DE	Jade Equity Investors LP		04/15/2020	3	8,244,355	10,246,655	10,246,655	553,415	0	0	0	0	0	2,702,607	0.730

E07



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreci- ation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
731900-00-7	Kingswood Capital Opps Fund II		Wilmington	DE	Kingswood Capital Opps Fund II		12/22/2022	3	8,913,688	9,563,238	9,563,238	649,550	0	0	0	0	0	11,086,312	3.280
725900-00-5	LS Power Fund IV Feeder 1 LP		Wilmington	DE	LS Power Fund IV Feeder 1 LP		11/27/2018		16,267,875	24,030,579	24,030,579	(4,828,377)	0	0	0	0	0	3,990,411	0.890
724800-00-8	Lembas II LP		Wilmington	DE	Lembas II LP		12/19/2017		7,084,109	24,931,317	24,931,317	0	0	0	0	0	0	0	0.000
715700-00-1	Littlejohn Fund IV		Wilmington	DE	Littlejohn Fund IV		07/01/2015	3	1,002,042	2,095,896	2,095,896	98,615	0	0	0	0	0	478,014	0.810
719400-00-4	Littlejohn Fund V		Wilmington	DE	Littlejohn Fund V		07/01/2015	3	8,960,344	7,671,251	7,671,251	(1,040,483)	0	1,600,000	0	0	0	2,364,323	0.780
726200-00-9	Littlejohn VI		Wilmington	DE	Littlejohn VI		12/19/2019	3	14,062,896	19,210,523	19,210,523	392,595	0	0	0	0	0	0	0.870
721200-00-4	Lovell Minnick Equity Ptnr IV		Dover	DE	Lovell Minnick Equity Ptnr IV		12/01/2015	3	11,819,202	10,624,850	10,624,850	(2,256,542)	0	0	0	0	0	1,330,746	2.000
727200-00-8	Lovell Minnick Equity V LLP		Dover	DE	Lovell Minnick Equity V LLP		10/25/2019	3	13,729,859	15,284,719	15,284,719	(1,094,827)	0	0	0	0	0	1,595,577	1.200
721100-00-6	MSouth Equity Partners III LP		Wilmington	DE	MSouth Equity Partners III LP		11/09/2015	3	2,666,889	1,995,395	1,995,395	386,415	0	0	0	0	0	395,630	1.540
725700-00-9	MSouth Equity Partners IV LP		Wilmington	DE	MSouth Equity Partners IV LP		09/06/2019	3	18,264,643	23,552,629	23,552,629	4,597,380	0	0	0	0	0	1,735,357	2.270
732400-00-7	Mirian LP		Wilmington	DE	Mirian LP		03/14/2023		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0.000
724100-00-3	Mithril II LP		Dover	DE	Mithril II LP		09/08/2017	1	22,336,726	18,288,201	18,288,201	(716,056)	0	0	0	0	0	0	4,170
724700-01-8	Monomoy Capital Partners III L		Dover	DE	Monomoy Capital Partners III L		12/18/2017	3	4,520,806	13,365,534	13,365,534	(721,619)	0	0	0	0	0	3,733,046	1.970
730000-00-7	Monomoy Capital Partners IV LP		Dover	DE	Monomoy Capital Partners IV LP		12/09/2021	3	6,881,802	8,972,811	8,972,811	817,047	0	0	0	0	0	12,807,355	2.140
730900-00-8	NB Credit Opps Fund II		Newark	DE	NB Credit Opps Fund II		12/21/2021	2	23,368,405	26,049,366	26,049,366	1,090,626	0	0	0	0	0	11,631,595	2.360
724400-00-7	NB PRIVATE EQUITY CREDIT OPP		Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	2	14,796,032	16,531,932	16,531,932	330,409	0	0	0	0	0	4,960,167	1.930
721900-00-9	NGP Natural Resources XI		Wilmington	DE	NGP Natural Resources XI		03/10/2016		909,714	1,222,563	1,222,563	(180,926)	0	0	0	0	0	63,158	0.040
727100-00-0	NGP Natural Resources XII		Dover	DE	NGP Natural Resources XII		02/25/2019		5,446,277	5,679,991	5,679,991	(1,495,343)	0	0	0	0	0	2,181,051	0.240
733100-00-2	NGP Natural Resources XIII NGP Natural Resources XIII		Wilmington	DE	NGP Natural Resources XIII NGP Natural Resources XIII		11/06/2023		1,120,867	1,120,867	1,120,867	0	0	0	0	0	0	8,879,133	0.830
724500-00-4	New Mountain Investments V LP		Wilmington	DE	New Mountain Investments V LP		11/29/2017	3	17,103,748	32,620,695	32,620,695	(8,302,152)	0	0	0	0	0	3,033,353	0.410
719800-00-5	New Mountain Partners IV LP		Wilmington	DE	New Mountain Partners IV LP		10/14/2016	3	3,139,496	4,113,844	4,113,844	(1,123,828)	0	0	0	0	0	1,010,734	0.360
729600-00-7	New Mountain Partners VI		Wilmington	DE	New Mountain Partners VI		03/12/2021	3	5,983,898	7,029,984	7,029,984	850,850	0	0	0	0	0	1,568,771	0.080
723200-00-2	Newstone Capital Partners III		Wilmington	DE	Newstone Capital Partners III		12/27/2016	2	7,882,435	6,247,611	6,247,611	(456,670)	0	679,043	0	0	0	631,369	2.430
728100-00-9	Northstar Mezz Ptnrs VII Feede		Wilmington	DE	Northstar Mezz Ptnrs VII Feede		10/30/2019	2	3,593,622	3,593,622	3,593,622	0	0	0	0	0	0	1,414,358	4.350
722000-00-7	Pfingsten Partners Fund V LP		Wilmington	DE	Pfingsten Partners Fund V LP		03/30/2016	3	16,125,074	16,136,337	16,136,337	2,506,005	0	0	0	0	0	3,692,637	3.930
718000-00-3	Pine Brook Capital Partners II		Wilmington	DE	Pine Brook Capital Partners II		07/01/2016	3	6,902,208	7,369,556	7,369,556	(891,300)	0	0	0	0	0	1,370,424	0.460
724900-00-6	Primus Capital Fund VIII LP		Cleveland	OH	Primus Capital Fund VIII LP		12/21/2017	3	13,594,329	16,414,098	16,414,098	(379,621)	0	0	0	0	0	2,207,775	2.780
725400-00-6	Public Pension Capital LLC		Wilmington	DE	Public Pension Capital LLC		04/26/2018	3	18,613,267	28,072,103	28,072,103	2,210,055	0	0	0	0	0	7,087,122	3.180
731600-00-3	SEP Eiger Aggregator LP		Wilmington	DE	SEP Eiger Aggregator LP		08/25/2022	3	3,041,083	3,112,340	3,112,340	71,257	0	0	0	0	0	0	1.500
730800-00-0	Savano Capital Partners III LP		Wilmington	DE	Savano Capital Partners III LP		03/31/2022	1	4,575,000	5,686,858	5,686,858	569,473	0	0	0	0	0	2,925,000	4.770
730500-00-6	Spark Capital Growth Fund IV		Wilmington	DE	Spark Capital Growth Fund IV		01/26/2022	1	6,750,001	5,977,676	5,977,676	(435,619)	0	0	0	0	0	9,916,666	1.920
730700-01-0	Spark Capital VII LP		Wilmington	DE	Spark Capital VII LP		02/15/2022	1	4,166,668	3,817,069	3,817,069	(212,692)	0	0	0	0	0	4,166,665	1.280
731700-00-1	Sumeru Equity Partners Fund IV		Wilmington	DE	Sumeru Equity Partners Fund IV		09/02/2022	3	6,090,249	5,487,836	5,487,836	(327,908)	0	0	0	0	0	13,909,749	2.000
723300-00-0	Summit Partners Growth Eq IX-A		Wilmington	DE	Summit Partners Growth Eq IX-A		04/14/2017	3	11,538,806	20,210,186	20,210,186	(2,439,066)	0	0	0	0	0	14,865,191	0.450
731800-00-9	Summit Partners Gwth Fnd XI-A		Wilmington	DE	Summit Partners Gwth Fnd XI-A		09/29/2022	3	5,134,809	5,543,465	5,543,465	570,339	0	0	0	0	0	4,891,500	0.250
729700-00-5	Summit Ptnrs Vent Cap Fnd V		Wilmington	DE	Summit Ptnrs Vent Cap Fnd V		05/28/2021	1	4,178,031	4,236,852	4,236,852	184,124	0	0	0	0	0	3,821,969	0.820
722200-00-3	Summitt Ptnrs Vent Cap Fd IV		Wilmington	DE	Summitt Ptnrs Vent Cap Fd IV		05/24/2016	1	6,387,829	10,991,272	10,991,272	(525,402)	0	0	0	0	0	2,411,764	1.160
732800-00-8	TA Debt Fund V LP		Wilmington	DE	TA Debt Fund V LP		07/07/2023		5,000,000	5,043,810	5,043,810	43,810	0	0	0	0	0	15,000,000	1.820
728000-00-1	TA XIII-A LP		Wilmington	DE	TA XIII-A LP		12/16/2019	3	16,532,200	24,753,520	24,753,520	317,075	0	0	0	0	0	1,850,000	0.400
730400-00-9	TA XIV-A		Wilmington	DE	TA XIV-A		12/07/2021	3	18,661,750	17,796,928	17,796,928	240,515	0	0	0	0	0	6,750,000	0.200
872898-AH-7	TCP DLF VIII 2018 CLO LLS Sub Note		Wilmington	DE	TCP DLF VIII 2018 CLO LLS Sub Note		12/31/2021		7,070,707	6,025,430	6,025,430	(409,443)	0	0	0	0	0	0	0.000
725200-00-0	Tennenbaum Capital Prtnr VIII		Wilmington	DE	Tennenbaum Capital Prtnr VIII		03/22/2018		1,656,970	1,656,970	1,656,970	0	0	0	0	0	0	16,230	
727800-00-5	The Energy & Mineral Grp Fd V		Dover	DE	The Energy & Mineral Grp Fd V		05/10/2019		16,245,452	25,269,664	25,269,664	(72,967)	0	0	0	0	0	4,209,565	2.440
732600-00-2	The Founders Fund Growth II LP		Wilmington	DE	The Founders Fund Growth II LP		07/28/2023		7,800,000	7,720,000	7,720,000	(80,000)	0	0	0	0	0	22,200,000	0.880
729200-00-6	The Founders Fund Growth LP		Wilmington	DE	The Founders Fund Growth LP		07/15/2020	1	4,900,000	4,792,314	4,792,314	(459,169)	0	0	0	0	0	100,000	0.330
732900-00-6	The Founders Fund VIII LP		Wilmington	DE	The Founders Fund VIII LP		08/01/2023		500,000	483,333	483,333	(16,667)	0	0	0	0	0	9,500,000	0.560
722300-00-1	Thoma Bravo Fund XII LP		Wilmington	DE	Thoma Bravo Fund XII LP		05/31/2016		15,133,207	22,344,407	22,344,407	2,528,891	0	0	0	0	0	4,920,574	0.260

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreci- ation)/ or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange in Book/ Adjusted Carrying Value			
726800-00-6	Thoma Bravo Fund XIII LP		Dover	DE	Thoma Bravo Fund XIII LP		02/14/2019	3	17,741,743	28,324,022	28,324,022	3,318,934	0	0	0	0	0	1,663,387	0.120
732100-00-3	Thoma Bravo Fund XV LP		Wilmington	DE	Thoma Bravo Fund XV LP		12/22/2022	3	7,131,805	7,478,153	7,478,153	346,348	0	0	0	0	0	2,868,195	0.040
729800-00-3	Thoma Bravo XIV LP		Wilmington	DE	Thoma Bravo XIV LP		04/15/2021	3	8,867,174	9,665,930	9,665,930	1,941,617	0	0	0	0	0	1,451,705	0.056
730300-00-1	VPC Asset-Backed Opp Cr Fund		Wilmington	DE	VPC Asset-Backed Opp Cr Fund		12/22/2021	2	7,838,860	6,979,566	6,979,566	(674,353)	0	0	0	0	0	5,551,564	1.330
723100-00-4	Vista Credit Opp Fund II LP		Wilmington	DE	Vista Credit Opp Fund II LP		12/12/2016	2	7,197,790	7,764,362	7,764,362	438,239	0	0	0	0	0	8,452,209	1.100
722500-00-6	Vista Equity Partners Fund VI		Wilmington	DE	Vista Equity Partners Fund VI		06/28/2016	3	13,681,787	23,127,335	23,127,335	(1,087,663)	0	0	0	0	0	1,792,125	0.100
722600-00-4	Vista Foundation Fund III LP		Wilmington	DE	Vista Foundation Fund III LP		07/15/2016	3	7,544,980	10,555,141	10,555,141	(648,120)	0	0	0	0	0	2,288,646	0.360
720310-00-2	Welsh Carson Anderson & Stowe XII LP		Wilmington	DE	Welsh Carson Anderson & Stowe XII LP		07/01/2016	3	7,060,026	12,356,026	12,356,026	(1,729,088)	0	0	0	0	0	0	0.500
732500-00-4	Welsh Carson Anderson & Stowe XIV LP		Wilmington	DE	Welsh Carson Anderson & Stowe XIV LP		06/30/2023	3	3,912,812	3,205,816	3,205,816	(706,996)	0	0	0	0	0	13,097,243	1.200
722700-00-2	Penfund Capital Fund V		Toronto		Penfund Capital Fund V		08/19/2016	2	1,094,908	873,329	873,329	206,645	0	0	0	30,994	0	12,108,846	3.450
726600-00-0	Butterfly I LP		Grand Cayman		Butterfly I LP		11/16/2018	3	13,462,753	17,589,685	17,589,685	1,525,833	0	0	0	0	0	252,424	2.860
723800-00-9	Carlyle Structured Credit		George Town		Carlyle Structured Credit		09/22/2017	2	0	0	0	0	0	0	0	0	0	169,747	3.580
728300-00-5	Cranemere Group Limited		England and Wales		Cranemere Group Limited		10/23/2019	3	18,028,787	24,843,044	24,843,044	93,965	0	0	0	0	0	1,999,909	1.330
727400-00-4	Miruvor LLP		Grand Cayman		Miruvor LLP		03/11/2019	3	5,000,000	5,457,912	5,457,912	(3,667,440)	0	0	0	0	0	0	4.170
725600-00-1	NCP Fund I LP		Grand Cayman		NCP Fund I LP		11/13/2018	3	8,979,613	9,224,261	9,224,261	(5,781,567)	0	0	0	0	0	2,714,263	2.840
731100-00-4	NCP Fund II LP		Wilmington	DE	NCP Fund II LP		06/17/2022	3	6,722,136	8,609,030	8,609,030	585,373	0	0	0	0	0	13,386,995	3.170
727300-00-6	Summit Partners Gw Eqty X-A		Grand Cayman		Summit Partners Gw Eqty X-A		03/18/2020	3	7,749,275	9,725,412	9,725,412	1,196,562	0	0	0	0	0	2,451,579	0.180
726900-00-4	Vista Equity Partners Fund VII		Grand Cayman		Vista Equity Partners Fund VII		01/24/2019	3	16,077,397	21,322,799	21,322,799	409,005	0	0	0	0	0	4,076,237	0.070
729300-00-4	Vista Foundation Fund IV		Grand Cayman		Vista Foundation Fund IV		07/24/2020	3	7,629,305	7,506,396	7,506,396	12,856	0	0	0	0	0	2,370,696	0.260
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>									963,926,016	1,164,977,566	1,164,977,566	(21,937,423)	0	7,922,408	0	30,994	0	539,029,886	XXX
725100-00-2	MRCC Senior Loan Fund I LLC		Wilmington	DE	MRCC Senior Loan Fund I LLC		12/01/2020		32,368,817	32,368,817	32,368,817	0	0	0	0	0	0	7,350,000	50.000
704120-00-5	NLD				NLD		06/05/2015		100,000	100,000	100,000	0	0	0	0	0	0	0	0.000
<b>2099999. Joint Venture Interests - Common Stock - Affiliated</b>									32,468,817	32,468,817	32,468,817	0	0	0	0	0	0	7,350,000	XXX
726400-00-5	CIP14 WFS Investor LLC		Wilmington	DE	CIP14 WFS Investor LLC		10/05/2018		136,221	136,221	136,221	(1)	0	0	0	0	0	109,946	15.080
725300-00-8	CrossHarbor Inst Partn 2018		Wilmington	DE	CrossHarbor Inst Partn 2018		10/18/2018		13,210,676	17,731,350	17,731,350	728,063	0	0	0	0	0	1,388,889	3.970
720100-00-7	CrossHarbor Instit Ptnrs 2014		Wilmington	DE	CrossHarbor Instit Ptnrs 2014		07/01/2015		1,964,987	568,217	568,217	(352,621)	0	0	0	0	0	900,000	3.000
730200-00-3	CrossHarbor Instl Ptnrs 2021		Wilmington	DE	CrossHarbor Instl Ptnrs 2021		11/22/2021		11,127,168	11,548,839	11,548,839	535,681	0	0	0	0	0	13,872,832	2.940
721300-00-2	Crow Holdings Realty Ptr VII		Wilmington	DE	Crow Holdings Realty Ptr VII		01/14/2016		1,585,494	563,609	563,609	(10,109)	0	0	0	0	0	1,716,711	6.440
721000-00-8	Waterton Residential Property Venture XII LP		Wilmington	DE	Waterton Residential Property Venture XII LP		10/21/2015		6,740,170	6,154,543	6,154,543	(2,197,633)	0	0	0	0	0	321,651	2.940
<b>2199999. Joint Venture Interests - Real Estate - Unaffiliated</b>									34,764,716	36,702,779	36,702,779	(1,296,620)	0	0	0	0	0	18,310,029	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL 7.050% 07/15/28		Los Angeles	CA	Credit Suisse	2.A FE	09/30/2009		8,445,987	8,923,998	8,599,771	17,996	0	0	0	0	0	613,773	0.000
401378-AA-2	GUARDIAN LIFE INSURANCE 7.375% 09/30/39	C	New York	NY	Goldman Sachs & Company	1.D FE	10/01/2009		10,533,580	11,318,500	10,402,160	(14,055)	0	0	0	0	0	737,500	0.000
530790-AC-1	Liberty Mutual 7.875% 10/15/26		Boston	MA	Unknown Portfolio	2.A FE	04/07/2011		3,268,020	3,136,860	3,070,995	(22,357)	0	0	0	0	0	236,250	0.000
575767-AG-3	MASS MUTUAL LIFE INS CO 8.875% 06/01/39		Springfield	MA	Wells Fargo Funds	1.D FE	04/21/2016		20,254,912	17,605,660	18,883,323	(212,119)	0	0	0	0	0	1,218,981	0.000
575767-AE-8	MASS MUTUAL LIFE INS CO 5.625% 05/15/33		Springfield	MA	Barclays Capital	1.D FE	03/25/2010		2,967,463	3,302,423	3,116,132	15,728	0	0	0	0	0	187,031	0.000
628312-AA-8	MUTUAL OF OMAHA INS CO 6.800% 06/15/36		Omaha	NE	Unknown Portfolio	1.G FE	07/07/2009		8,874,634	11,908,848	9,472,415	71,176	0	0	0	0	0	761,600	0.000
59260A-AA-6	Metropolitan Tower Life SURPLUS NOTE 7.625% 01/15/24		New York	NY	Tax Free Exchange	1.F FE	04/27/2018		4,414,684	3,751,275	3,754,910	(127,579)	0	0	0	0	0	285,938	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE 6.063% 03/30/40	C	Milwaukee	WI	US Bancorp Piper Jaffrey	1.C FE	08/02/2010		6,928,937	6,153,676	6,659,148	(36,982)	0	0	0	0	0	349,532	0.000
649526-AF-5	New York Life Insurance 6.750% 11/15/39		New York	NY	Barclays Capital	1.C FE	10/05/2009		2,494,225	2,881,175	2,495,900	141	0	0	0	0	0	168,750	0.000
707567-AA-1	Teachers Insurance & Annuity 6.850% 12/16/39		Philadelphia	PA	Caprock Hunter Securities	1.F FE	06/16/2004		15,026,810	14,689,500	14,729,163	(56,651)	0	0	0	0	0	931,000	0.000
878091-BC-0	Unaffiliated	C	New York	NY	MKM Partners	1.D FE	12/11/2009		14,129,830	16,185,120	14,098,038	(3,358)	0	0	0	0	0	959,000	0.000
<b>2799999. Surplus Debentures, etc - Unaffiliated</b>									97,339,082	99,857,035	95,281,955	(368,060)	0	0	0	0	0	6,449,355	0
720600-00-6	Alliant Tax Credit Fund 83 Ltd anteed Federal Low Income Housing Tax Credit- Unaffiliated		Woodland Hills	CA	Alliant Tax Credit Fund 83 Ltd anteed Federal Low Income Housing Tax Credit- Unaffiliated		06/26/2015		6,232,964	6,232,964	6,232,964	0	0	0	0	0	0	0	0.000

E07.2

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
718800-00-6	Boston Capital Corp Fund 38		Boston	MA	Boston Capital Corp Fund 38		03/14/2014		1,530,000	1,530,000	1,530,000	0	0	0	0	0	0	0	0.000
715500-00-5	Boston Capital Corp Tax Credit Fund 32		Boston	MA	Boston Capital Corp Tax Credit Fund 32		12/01/2016		208	208	208	0	0	0	0	0	0	0	0.000
720200-00-5	Boston Capital Corporate Fd 40		Boston	MA	Boston Capital Corporate Fd 40		04/01/2015		6,553,675	6,553,675	6,553,675	0	0	0	0	0	0	0	0.000
717300-00-8	Boston Capital Corporate Fund XXXV		Boston	MA	Boston Capital Corporate Fund XXXV		01/06/2012		0	0	0	0	0	0	0	0	0	0	0.000
716400-00-7	Boston Capital Corporate Tax Fund XXXIV		Boston	MA	Boston Capital Corporate Tax Fund XXXIV		12/01/2016		40,323	40,323	40,323	0	0	0	0	0	0	0	0.000
707400-00-8	Centerline Corp Ptners IV		Wilmington	NY	Centerline Corp Ptners IV		04/01/2004		0	0	0	0	0	0	0	0	0	0	0.000
719600-00-9	Green Mountain Housing Eqty VI		Burlington	VT	Green Mountain Housing Eqty VI		08/15/2014		1,193,277	1,193,277	1,193,277	0	0	0	0	0	0	0	0.000
717500-00-3	Green Mountain Housing Equity Fund V LP		Burlington	VT	Green Mountain Housing Equity Fund V LP		03/15/2012		333,299	333,299	333,299	0	0	0	0	0	0	0	0.000
720900-00-0	Green Mtn Housing Eq Fd VII		Burlington	VT	Green Mtn Housing Eq Fd VII		08/21/2015		1,931,420	1,931,420	1,931,420	0	0	0	0	0	0	0	0.000
716800-00-8	PNC Real Estate Tax Credit 46 Institutional Fund 46		Wilmington	DE	PNC Real Estate Tax Credit 46		12/01/2016		18,980	18,980	18,980	0	0	0	0	0	0	0	0.000
720000-00-9	PNC Real Estate Tax Credit Cap Instit Fund 56		Wilmington	DE	PNC Real Estate Tax Credit Cap Instit Fund 56		12/15/2014		2,244,643	2,244,643	2,244,643	0	0	0	0	0	0	0	0.000
716000-00-5	PNC Real Estate Tax Credit Cap Institutional Fund 45		Wilmington	DE	PNC Real Estate Tax Credit Cap Institutional Fund 45		12/01/2016		2,346	2,346	2,346	0	0	0	0	0	0	0	0.000
717100-00-2	PNC Real Estate Tax Credit Capital Institutional Fund 49		Wilmington	DE	PNC Real Estate Tax Credit Capital Institutional Fund 49		12/08/2011		13,944	13,944	13,944	0	0	0	0	0	0	0	0.000
720700-00-4	PNC Tax Credit Cap Inst Fd 58		Wilmington	DE	PNC Tax Credit Cap Inst Fd 58		08/12/2015		3,615,544	3,615,544	3,615,544	0	0	0	0	0	0	0	0.000
715600-00-3	PNC Tax Credit Capital Inst Fund 43		Wilmington	DE	PNC Tax Credit Capital Inst Fund 43		12/01/2016		97,801	97,801	97,801	0	0	0	0	0	0	0	0.000
719000-00-2	Richman Institutional Tax Credit Funs XCVI LP (96)		Greenwich	CT	Richman Institutional Tax Credit Funs XCVI LP (96)		04/01/2014		2,384,324	2,384,324	2,384,324	0	0	0	0	0	0	0	0.000
719900-00-3	Richman USA Institutional tax Credit fund 98		Greenwich	CT	Richman USA Institutional tax Credit fund 98		03/31/2019		6,790,275	6,790,275	6,790,275	0	0	0	0	0	0	0	0.000
<b>3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>									32,983,023	32,983,023	32,983,023	0	0	0	0	0	0	0	XXX
726700-00-8	Advantage Capital Solar Ptr II		Wilmington	DE	Advantage Capital Solar Ptr II		10/29/2018		1,238,316	1,238,316	1,238,316	(1)	0	0	0	0	0	0	0.000
<b>5899999. Any Other Class of Assets - Unaffiliated</b>									1,238,316	1,238,316	1,238,316	(1)	0	0	0	0	0	0	XXX
<b>6099999. Total - Unaffiliated</b>									1,141,192,700	1,345,110,039	1,340,534,959	(22,888,975)	(368,060)	7,922,408	0	30,994	6,449,355	559,278,747	XXX
<b>6199999. Total - Affiliated</b>									32,468,817	32,468,817	32,468,817	0	0	0	0	0	0	7,350,000	XXX
<b>6299999 - Totals</b>									1,173,661,517	1,377,578,856	1,373,003,776	(22,888,975)	(368,060)	7,922,408	0	30,994	6,449,355	566,628,747	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 1A 1A ..\$ .....0 1B ..\$ .....0 1C ..\$ ..... 9,155,048 1D ..\$ ..... 46,499,653 1E ..\$ .....0 1F ..\$ ..... 18,484,073 1G ..\$ ..... 9,472,415  
 1B 2A ..\$ .....11,670,766 2B ..\$ ..... 9,351,320 2C ..\$ .....0  
 1C 3A ..\$ .....0 3B ..\$ .....0 3C ..\$ .....0  
 1D 4A ..\$ .....0 4B ..\$ .....0 4C ..\$ .....0  
 1E 5A ..\$ .....0 5B ..\$ .....0 5C ..\$ .....0  
 1F 6 ..\$ .....0

E07.3

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		City	State							
46332--12-4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Ironwood Mezzanine Fund IV-B	06/12/2018	2	0	1,096,424	0	4.240
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						0	1,096,424	0	XXX
727500-00-1	Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP	04/09/2019	3	0	2,136,156	0	2.000
732200-00-1	Altas Partners Holding III LP	Grand Cayman		Altas Partners Holding III LP	01/27/2023	3	123,748	299,083	0	0.750
722400-00-9	Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP	06/01/2016	3	0	105,124	0	0.980
733200-00-0	Apogem	Wilmington	DE	Apogem	12/29/2023		15,190,000	0	0	0.000
723900-00-7	Arrowhead Capital Fund	Dover	DE	Arrowhead Capital Fund	06/28/2017	2	0	1,204,830	0	6.670
726700-00-6	Avista Healthcare Partners	Wilmington	DE	Avista Healthcare Partners	03/25/2020	3	0	138,883	0	1.120
731200-00-2	Battery Ventures Select Fnd II	Wilmington	DE	Battery Ventures Select Fnd II	06/27/2022	1	0	1,040,000	0	1.000
728900-00-2	Battery Ventures XIII LP	Wilmington	DE	Battery Ventures XIII LP	05/12/2020	1	0	436,500	0	0.750
729000-00-0	Battery Ventures XIII Side Fnd	Wilmington	DE	Battery Ventures XIII Side Fnd	05/12/2020	1	0	201,600	0	0.750
731300-00-0	Battery Ventures XIV LP	Wilmington	DE	Battery Ventures XIV LP	07/20/2022	1	0	3,630,000	0	0.920
731000-00-6	BayPine Capital Ptnrs Fund I-A	Wilmington	DE	BayPine Capital Ptnrs Fund I-A	04/19/2022	3	0	1,343,098	0	1.280
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap	09/20/2016		0	321,891	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	366,250	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	1.440
729900-00-1	Butterfly II LP	Wilmington	DE	Butterfly II LP	04/30/2021	3	0	2,989,907	0	4.940
726100-00-1	CP Twin Frmly: CP ChromaScape	Wilmington	DE	CP Twin Frmly: CP ChromaScape	06/27/2018	3	0	1,615	0	2.180
729100-00-8	Cohere Capital Fund I LP	Wilmington	DE	Cohere Capital Fund I LP	06/12/2020	3	0	1,714,142	0	5.000
717900-00-5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III	07/01/2016	3	0	134,705	0	1.010
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII	12/08/2016	2	0	284,901	0	0.430
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI	12/18/2017		0	2,367,181	0	0.340
716200-00-1	Energy Fund XV	Wilmington	DE	Energy Fund XV	07/01/2016		0	155,751	0	0.660
718100-00-1	Energy XVI LP	Wilmington	DE	Energy XVI LP	07/01/2016		0	176,086	0	0.250
732700-00-0	Formentera Partners Fund II	Wilmington	DE	Formentera Partners Fund II	07/24/2023	3	5,412,947	4,436,891	0	1.810
722100-00-5	Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP	05/23/2016	3	0	328,353	0	1.500
733000-00-4	Green Equity Investors IX LP	Dover	DE	Green Equity Investors IX LP	08/15/2023	3	240,407	0	0	0.160
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III	07/01/2016	3	0	9,292	0	1.190
726000-00-3	Heartwood Partners III Frmly: Capital Partners III	Wilmington	DE	Heartwood Partners III Frmly: Capital Partners III	05/30/2018	3	0	1,053,220	0	2.330
732300-00-9	Hill Path Capital Partners III	Wilmington	DE	Hill Path Capital Partners III	01/19/2023	3	479,451	2,224,397	0	1.760
731400-00-8	Ironwood Capital Ptnrs V	Wilmington	DE	Ironwood Capital Ptnrs V	08/18/2022	2	0	409,643	0	3.880
728800-00-4	Jade Equity Investors LP	Dover	DE	Jade Equity Investors LP	04/15/2020	3	0	2,264,945	0	0.730
731900-00-7	Kingswood Capital Opps Fund II	Wilmington	DE	Kingswood Capital Opps Fund II	12/22/2022	3	0	4,852,382	0	3.280
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE	LS Power Fund IV Feeder 1 LP	11/27/2018		0	4,365,670	0	0.890
719400-00-4	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund V	07/01/2015	3	0	465,965	0	0.780
726200-00-9	Littlejohn VI	Wilmington	DE	Littlejohn VI	12/19/2019	3	0	4,065,138	0	0.870
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Lovell Minnick Equity Ptnr IV	12/01/2015	3	0	230,734	0	2.000
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Lovell Minnick Equity V LLP	10/25/2019	3	0	4,337,509	0	1.200
721100-00-6	MSouth Equity Partners III LP	Wilmington	DE	MSouth Equity Partners III LP	11/09/2015	3	0	25,018	0	0.540
725700-00-9	MSouth Equity Partners IV LP	Wilmington	DE	MSouth Equity Partners IV LP	09/06/2019	3	0	3,651,643	0	2.270
732400-00-7	Mirian LP	Wilmington	DE	Mirian LP	03/14/2023		20,000,000	0	0	0.000
724100-00-3	Withril II LP	Dover	DE	Withril II LP	09/08/2017	1	0	355,328	0	2.820
724700-01-8	Monomoy Capital Partners III L	Dover	DE	Monomoy Capital Partners III L	12/18/2017	3	0	16,973	0	1.970
730000-00-7	Monomoy Capital Partners IV LP	Dover	DE	Monomoy Capital Partners IV LP	12/09/2021	3	0	2,020,082	0	2.140
730900-00-8	NB Credit Opps Fund II	Newark	DE	NB Credit Opps Fund II	12/21/2021	2	0	17,223,047	0	2.360
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP	10/13/2017	2	0	130,744	0	1.930
721900-00-9	NGP Natural Resources XI	Wilmington	DE	NGP Natural Resources XI	03/10/2016		0	20,714	0	0.040
727100-00-0	NGP Natural Resources XII	Dover	DE	NGP Natural Resources XII	02/25/2019		0	637,992	0	0.240
733100-00-2	NGP Natural Resources XIII	Wilmington	DE	NGP Natural Resources XIII	11/06/2023		1,068,307	52,560	0	0.830
724500-00-4	New Mountain Investments V LP	Wilmington	DE	New Mountain Investments V LP	11/29/2017	3	0	397,751	0	0.410
719800-00-5	New Mountain Partners IV LP	Wilmington	DE	New Mountain Partners IV LP	10/14/2016	3	0	706,684	0	0.360
729600-00-7	New Mountain Partners VI	Wilmington	DE	New Mountain Partners VI	03/12/2021	3	0	2,243,151	0	0.080
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Newstone Capital Partners III	12/27/2016	2	0	630,925	0	2.430
728100-00-9	Northstar Mezz Ptnrs VII Feede	Wilmington	DE	Northstar Mezz Ptnrs VII Feede	10/30/2019	2	0	188,940	0	4.350
718200-00-9	Pamlico Capital III LP	Wilmington	DE	Pamlico Capital III LP	10/01/2016	3	0	26,155	0	1.540
722000-00-7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP	03/30/2016	3	0	1,166,692	0	3.930
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II	07/01/2016	3	0	52,329	0	0.460
724900-00-6	Primus Capital Fund VIII LP	Cleveland	OH	Primus Capital Fund VIII LP	12/21/2017	3	0	750,710	0	2.780
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC	04/26/2018	3	0	3,522,429	0	3.180
731600-00-3	SEP Eiger Aggregator LP	Wilmington	DE	SEP Eiger Aggregator LP	08/25/2022	3	0	41,083	0	1.500
730800-00-0	Savano Capital Partners III LP	Wilmington	DE	Savano Capital Partners III LP	03/31/2022	1	0	1,125,000	0	4.770

E08

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
730500-00-6	Spark Capital Growth Fund IV	Wilmington	DE	Spark Capital Growth Fund IV	01/26/2022	1	0	3,916,667	0	1.920	
730700-01-0	Spark Capital VII LP	Wilmington	DE	Spark Capital VII LP	02/15/2022	1	0	1,500,001	0	1.280	
731700-00-1	Sumeru Equity Partners Fund IV	Wilmington	DE	Sumeru Equity Partners Fund IV	09/02/2022	3	0	4,955,596	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	161,682	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	2,869,277	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	379,847	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	181,500	0	0.820	
732800-00-8	TA Debt Fund V LP	Wilmington	DE	TA Debt Fund V LP	07/07/2023	2	2,000,000	3,000,000	0	1.820	
730400-00-9	TA XIV-A	Wilmington	DE	TA XIV-A	12/07/2021	3	0	4,500,000	0	0.200	
727800-00-5	The Energy & Mineral Grp Fd V	Dover	DE	The Energy & Mineral Grp Fd V	05/10/2019	1	0	175,911	0	2.440	
732600-00-2	The Founders Fund Growth II LP	Wilmington	DE	The Founders Fund Growth II LP	07/28/2023	1	1,200,000	6,600,000	0	0.880	
729200-00-6	The Founders Fund Growth LP	Wilmington	DE	The Founders Fund Growth LP	07/15/2020	1	0	1,250,000	0	0.330	
732900-00-6	The Founders Fund VIII LP	Wilmington	DE	The Founders Fund VIII LP	08/01/2023	1	250,000	250,000	0	0.560	
732100-00-3	Thoma Bravo Fund XV LP	Wilmington	DE	Thoma Bravo Fund XV LP	12/22/2022	3	0	1,764,843	0	0.040	
729800-00-3	Thoma Bravo XIV LP	Wilmington	DE	Thoma Bravo XIV LP	04/15/2021	3	0	28,479	0	0.056	
730300-00-1	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	VPC Asset-Backed Opp Cr Fund	12/22/2021	2	0	3,390,424	0	1.330	
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Vista Credit Opp Fund II LP	12/12/2016	2	0	205,742	0	1.100	
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Vista Equity Partners Fund VI	06/28/2016	3	0	327,745	0	0.100	
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP	07/15/2016	3	0	264,021	0	0.360	
720310-00-2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Welsh Carson Anderson & Stowe XII LP	07/01/2016	3	0	412,212	0	0.500	
732500-00-4	Welsh Carson Anderson & Stowe XIV LP	Wilmington	DE	Welsh Carson Anderson & Stowe XIV LP	06/30/2023	3	2,010,055	1,902,757	0	1.200	
726600-00-0	Butterfly I LP	Grand Cayman		Butterfly I LP	11/16/2018	3	0	1,807,698	0	2.860	
723800-00-9	Carlyle Structured Credit	George Town		Carlyle Structured Credit	09/22/2017	2	0	32,592	0	3.580	
725600-00-1	NCP Fund I LP	Grand Cayman		NCP Fund I LP	11/13/2018	3	0	221,784	0	2.840	
731100-00-4	NCP Fund II LP	Wilmington	DE	NCP Fund II LP	06/17/2022	3	0	3,880,389	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	360,001	0	0.180	
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Vista Equity Partners Fund VII	01/24/2019	3	0	1,971,913	0	0.070	
729300-00-4	Vista Foundation Fund IV	Grand Cayman		Vista Foundation Fund IV	07/24/2020	3	0	1,965,063	0	0.260	
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>								<b>47,974,915</b>	<b>131,822,286</b>	<b>0</b>	<b>XXX</b>
730200-00-3	CrossHarbor Instl Ptnrs 2021	Wilmington	DE	CrossHarbor Instl Ptnrs 2021	11/22/2021	1	0	6,016,134	0	2.940	
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII	01/14/2016	1	0	22,344	0	6.440	
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Waterton Residential Property Venture XII LP	10/21/2015	1	0	39,632	0	2.940	
<b>2199999. Joint Venture Interests - Real Estate - Unaffiliated</b>								<b>0</b>	<b>6,078,110</b>	<b>0</b>	<b>XXX</b>
<b>6099999. Total - Unaffiliated</b>								<b>47,974,915</b>	<b>138,996,820</b>	<b>0</b>	<b>XXX</b>
<b>6199999. Total - Affiliated</b>								<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>
<b>6299999 - Totals</b>								<b>47,974,915</b>	<b>138,996,820</b>	<b>0</b>	<b>XXX</b>

ANNUAL STATEMENT FOR THE YEAR 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 Year

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- Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value																							
46332-12-4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Capital Distribution	06/12/2018	03/31/2023	670,239	0	0	0	0	0	0	670,239	39,809	0	0	0	630,430																	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated																			670,239	39,809	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	630,430
732000-00-5	A&M Capital Partners III LP	Wilmington	DE	Capital Distribution	12/16/2022	12/22/2023	855,620	0	0	0	0	0	0	855,620	855,620	0	0	0	0	0																
722400-00-9	Altas Partners Holdings LP	Wilmington	DE	Capital Distribution	06/01/2016	09/18/2023	1,719,915	0	0	0	0	0	0	1,719,915	1,027,266	0	0	0	692,649																	
717200-00-0	ArcLight Energy Partners Fd V	Wilmington	DE	Sale	04/01/2016	12/31/2023	0	238,064	0	0	0	0	238,064	0	0	(238,064)	(238,064)	0	0																	
720800-00-2	ArcLight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	02/23/2023	3,209,471	0	0	0	0	0	0	3,209,471	730,695	0	0	0	2,478,776																	
723900-00-7	Arrowhead Capital Fund	Dover	DE	Capital Distribution	06/28/2017	01/11/2023	1,717,527	0	0	0	0	0	0	1,717,527	1,284,508	0	0	0	433,019																	
BAN039-K3-1	Athene LP AAA Investments (co invest VI)	Wilmington	DE	Sale	06/17/2020	09/28/2023	143,530	416,910	0	0	0	0	416,910	560,440	29,057	0	(531,383)	(531,383)	0																	
715200-00-2	Avista Capital Partners II	Wilmington	DE	Sale	04/01/2015	11/29/2023	409,237	(409,237)	0	0	0	0	(409,237)	0	290,967	0	290,967	0	0																	
715200-00-2	Avista Capital Partners II	Wilmington	DE	Capital Distribution	04/01/2015	05/12/2023	153,095	0	0	0	0	0	0	153,095	135,637	0	0	0	17,458																	
728700-00-6	Avista Healthcare Partners	Wilmington	DE	Sale	03/25/2020	12/31/2023	617,645	148,032	0	0	0	0	148,032	765,677	0	0	(765,677)	(765,677)	0																	
728700-00-6	Avista Healthcare Partners	Wilmington	DE	Capital Distribution	03/25/2020	08/15/2023	221,969	0	0	0	0	0	0	221,969	83,086	0	0	0	138,883																	
726500-00-2	Baker II-Secondary	New York	NV	Sale	10/04/2018	04/20/2023	0	473,069	0	0	0	0	473,069	0	0	(473,069)	(473,069)	0	0																	
719500-00-1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	03/30/2023	2,048,438	0	0	0	0	0	0	2,048,438	1,729,688	0	0	0	318,750																	
731000-00-6	BayPine Capital Ptnrs Fund I-A	Wilmington	DE	Capital Distribution	04/19/2022	07/13/2023	20,835	0	0	0	0	0	0	20,835	0	0	0	0	20,835																	
722800-00-0	Bluescape Energy Recap	Wilmington	DE	Capital Distribution	09/20/2016	04/25/2023	5,094,554	0	0	0	0	0	0	5,094,554	179,126	0	0	0	4,915,427																	
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Capital Distribution	10/29/2020	03/13/2023	38,753	0	0	0	0	0	0	38,753	11,447	0	0	0	27,306																	
728400-00-3	Butterfly Fighter Co-Invest	Wilmington	DE	Capital Distribution	11/22/2019	06/22/2023	11,775	0	0	0	0	0	0	11,775	2,270	0	0	0	9,505																	
729900-00-1	Butterfly II LP	Wilmington	DE	Capital Distribution	04/30/2021	08/04/2023	138,344	0	0	0	0	0	0	138,344	4,251	0	0	0	134,093																	
723500-00-5	Canvas Ventures 2 LP	Wilmington	DE	Expense Allocation	05/09/2017	12/31/2023	0	0	0	0	0	0	0	0	3,444,351	0	0	0	(3,444,351)																	
729100-00-8	Cohere Capital Fund	Wilmington	DE	Income Allocation	06/12/2020	12/31/2023	0	0	0	0	0	0	0	0	(516,778)	0	0	0	516,778																	
727000-00-2	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	02/23/2023	11,605,150	0	0	0	0	0	0	11,605,150	3,999,277	0	0	0	7,605,873																	
726100-00-1	CP Twin Frmlly; CP ChromaScope	Wilmington	DE	Capital Distribution	06/27/2018	03/29/2023	80,757	0	0	0	0	0	0	80,757	0	0	0	0	80,757																	
717900-00-5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	04/11/2023	1,105,132	0	0	0	0	0	0	1,105,132	43,809	0	0	0	1,061,323																	
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	05/05/2023	2,445,644	0	0	0	0	0	0	2,445,644	1,158,778	0	0	0	1,286,866																	
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	01/13/2023	8,613,558	0	0	0	0	0	0	8,613,558	2,545,707	0	0	0	6,067,850																	
723400-00-8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	02/09/2023	2,634,083	0	0	0	0	0	0	2,634,083	1,168,591	0	0	0	1,465,492																	
716200-00-1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	01/06/2023	236,693	0	0	0	0	0	0	236,693	290,758	0	0	0	(54,065)																	
718100-00-1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	06/06/2023	812,381	0	0	0	0	0	0	812,381	433,693	0	0	0	378,688																	
727700-00-7	EMG Fund V Iron Ore Phase 3	Dover	DE	Expense Allocation	05/10/2019	12/31/2023	0	0	0	0	0	0	0	0	18,664	0	0	0	(18,664)																	
732700-00-0	Formentera Partners Fund II	Wilmington	DE	Capital Distribution	07/24/2023	09/08/2023	1,267,351	0	0	0	0	0	0	1,267,351	0	0	0	0	1,267,351																	
722100-00-5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	04/24/2023	448,516	0	0	0	0	0	0	448,516	448,516	0	0	0	0																	
719200-00-8	Great Hill Equity Partners V	Wilmington	DE	Capital Distribution	10/01/2016	12/27/2023	25,879	0	0	0	0	0	0	25,879	25,879	0	0	0	0																	
719100-00-0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	03/09/2023	2,363,996	0	0	0	0	0	0	2,363,996	1,061,174	0	0	0	1,302,822																	
726000-00-3	Heartwood Partners III Frmlly; Capital Partners III	Wilmington	DE	Capital Distribution	05/30/2018	03/15/2023	4,295,579	0	0	0	0	0	0	4,295,579	1,639,305	0	0	0	2,656,274																	
732300-00-9	Hill Path Capital Partners III	Wilmington	DE	Capital Distribution	01/19/2023	10/05/2023	960,940	0	0	0	0	0	0	960,940	960,940	0	0	0	0																	
731900-00-7	Kingswood Capital Opps Fund II	Wilmington	DE	Capital Distribution	12/22/2022	01/10/2023	91,284	0	0	0	0	0	0	91,284	91,284	0	0	0	0																	
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE	Capital Distribution	11/27/2018	02/02/2023	1,354,938	0	0	0	0	0	0	1,354,938	1,267,739	0	0	0	87,199																	
719400-00-4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	05/05/2023	2,540,814	0	0	0	0	0	0	2,540,814	1,115,705	0	0	0	1,425,109																	
726200-00-9	Littlejohn VI	Wilmington	DE	Capital Distribution	12/19/2019	03/03/2023	917,852	0	0	0	0	0	0	917,852	366,470	0	0	0	551,382																	
721200-00-4	LovelI Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	01/06/2023	4,916,363	0	0	0	0	0	0	4,916,363	1,060,000	0	0	0	3,856,363																	
727200-00-8	LovelI Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	01/17/2023	3,731,828	0	0	0	0	0	0	3,731,828	1,090,732	0	0	0	2,641,096																	
721100-00-6	MSouth Equity Partners III LP	Wilmington	DE	Capital Distribution	11/09/2015	10/11/2023	7,482	0	0	0	0	0	0	7,482	0	0	0	0	7,482																	
724700-01-8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	03/17/2023	5,348,655	0	0	0	0	0	0	5,348,655	1,556,507	0	0	0	3,792,148																	
730000-00-7	Monomoy Capital Partners IV LP	Dover	DE	Capital Distribution	12/09/2021	03/23/2023	556,544	0	0	0	0	0	0	556,544	556,544	0	0	0	0																	
730900-00-8	NB Credit Opps Fund II	Newark	DE	Capital Distribution	12/21/2021	01/17/2023	6,663,262	0	0	0	0	0	0	6,663,262	6,173,273	0	0	0	489,989																	
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	03/24/2023	1,930,101	0	0	0	0	0	0	1,930,101	1,277,732	0	0	0	652,369																	
721900-00-9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	01/12/2023	614,146	0	0	0	0	0	0	614,146	236,532	0	0	0	377,614																	
727100-00-0	NGP Natural Resources XII	Dover	DE	Capital Distribution	02/25/2019	01/27/2023	4,256,358	0	0	0	0	0	0	4,256,358	1,639,474	0	0	0	2,616,884																	
724500-00-4	New Mountain Investments V LP	Wilmington	DE	Capital Distribution	11/29/2017	03/31/2023	14,563,757	0	0	0	0	0	0	14,563,757	2,877,896	0	0	0	11,685,861																	
719800-00-5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	03/17/2023	1,688,840	0	0	0	0	0	0	1,688,840	247,770	0	0	0	1,441,070																	
729600-00-7	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/12/2021	01/03/2023	36,667	0	0	0	0	0	0	36,667	0	0	0	0	36,667																	
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	01/27/2023	3,583,970	0	0	0	0	0	0	3,583,970	2,548,084	0	0	0	1,035,886																	
728100-00-9	Northstar Mezz Ptnrs VII Feeder	Wilmington	DE	Income Allocation	10/30/2019	12/31/2023	0	0	0	0	0	0	0	0	(705,832)	0	0	0	705,832																	
718200-00-9	Pamlico Capital III LP	Wilmington	DE	Sale	10/01/2016	12/31/2023	4,576,413	(4,576,413)	0	0	0	0	0	(4,576,413)	0	0	0	0	0																	

E09

ANNUAL STATEMENT FOR THE YEAR 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 Year

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- Tempo- rary 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							
718200-00-9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	01/30/2023	4,822,300	0	0	0	0	0	0	4,822,300	1,015,499	0	0	0	3,806,801	
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	02/21/2023	1,317,415	0	0	0	0	0	0	1,317,415	363,831	0	0	0	953,584	
724900-00-6	Primus Capital Fund VIII LP	Cleveland	OH	Capital Distribution	12/21/2017	04/18/2023	5,475,256	0	0	0	0	0	0	5,475,256	1,337,886	0	0	0	4,137,370	
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	02/03/2023	87,740	0	0	0	0	0	0	87,740	29,726	0	0	0	58,014	
723300-00-0	Summit Partners Growth Eq IX-A	Wilmington	DE	Capital Distribution	04/14/2017	09/27/2023	609,369	0	0	0	0	0	0	609,369	121,567	0	0	0	487,802	
729700-00-5	Summit Ptnrs Vent Cap Fnd V	Wilmington	DE	Capital Distribution	05/28/2021	06/30/2023	355,343	0	0	0	0	0	0	355,343	355,343	0	0	0	0	
728000-00-1	TA XIII-A LP	Wilmington	DE	Capital Distribution	12/16/2019	08/18/2023	1,050,000	0	0	0	0	0	0	1,050,000	305,600	0	0	0	744,400	
730400-00-9	TA XIV-A	Wilmington	DE	Capital Distribution	12/07/2021	09/19/2023	750,000	0	0	0	0	0	0	750,000	338,250	0	0	0	411,750	
87289B-AH-7	TCP DLF VIII 2018 CLO LLS Sub Note	Wilmington	DE	Capital Distribution	12/31/2021	03/28/2023	515,647	0	0	0	0	0	0	515,647	0	0	0	0	515,647	
725200-00-0	Tennenbaum Capital Prtnr VIII	Wilmington	DE	Capital Distribution	03/22/2018	01/05/2023	173,663	0	0	0	0	0	0	173,663	109,899	0	0	0	63,764	
726800-00-6	Thoma Bravo Fund XIII LP	Dover	DE	Capital Distribution	02/14/2019	11/08/2023	4,806,802	0	0	0	0	0	0	4,806,802	2,981,688	0	0	0	1,825,114	
729800-00-3	Thoma Bravo XIV LP	Wilmington	DE	Capital Distribution	04/15/2021	11/08/2023	1,302,323	0	0	0	0	0	0	1,302,323	983,442	0	0	0	318,881	
730300-00-1	WPC Asset-Backed Opp Cr Fund	Wilmington	DE	Capital Distribution	12/22/2021	01/24/2023	1,495,352	0	0	0	0	0	0	1,495,352	0	0	0	0	1,495,352	
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	02/10/2023	1,919,206	0	0	0	0	0	0	1,919,206	1,059,098	0	0	0	860,108	
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	03/31/2023	8,294,098	0	0	0	0	0	0	8,294,098	3,759,115	0	0	0	4,534,983	
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	01/11/2023	988,424	0	0	0	0	0	0	988,424	130,734	0	0	0	857,690	
720310-00-2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Capital Distribution	07/01/2016	02/10/2023	3,024,656	0	0	0	0	0	0	3,024,656	1,179,654	0	0	0	1,845,002	
724300-00-9	West Marine LLC	Wilmington	DE	Sale	09/11/2017	12/31/2023	239,956	407,815	0	0	0	0	407,815	647,771	0	0	(647,771)	(647,771)	0	
722700-00-2	Penfund Capital Fund V	Toronto		Capital Distribution	08/19/2016	01/20/2023	742,505	0	0	0	0	0	37,063	742,505	648,837	(37,063)	0	(37,063)	93,667	
726600-00-0	Butterfly I LP	Grand Cayman		Capital Distribution	11/16/2018	06/07/2023	1,215,041	0	0	0	0	0	0	1,215,041	919,292	0	0	0	295,749	
723800-00-9	Carlyle Structured Credit	George Town		Capital Distribution	09/22/2017	02/16/2023	187,492	0	0	0	0	0	0	187,492	214,577	0	0	0	(27,085)	
725600-00-1	NCP Fund I LP	Grand Cayman		Capital Distribution	11/13/2018	01/11/2023	7,333,650	0	0	0	0	0	0	7,333,650	1,586,397	0	0	0	5,747,253	
731100-00-4	NCP Fund II LP	Wilmington	DE	Capital Distribution	06/17/2022	12/28/2023	109,131	0	0	0	0	0	0	109,131	0	0	0	0	109,131	
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Capital Distribution	01/24/2019	02/28/2023	1,751,417	0	0	0	0	0	0	1,751,417	1,751,417	0	0	0	0	
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>							159,242,427	(3,301,760)	0	0	0	0	(3,301,760)	37,063	155,940,667	63,678,044	(37,063)	(2,364,997)	(2,402,060)	89,897,623
725100-00-2	MRC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	03/30/2023	3,600,000	0	0	0	0	0	0	3,600,000	3,275,522	0	0	0	324,478	
704120-00-5	NLD			Capital Distribution	06/05/2015	03/31/2023	68,961,478	0	0	0	0	0	0	90,530,044	0	0	0	0	90,530,044	
<b>2099999. Joint Venture Interests - Common Stock - Affiliated</b>							72,561,478	0	0	0	0	0	0	94,130,044	3,275,522	0	0	0	0	90,854,522
725300-00-8	CrossHarbor Inst Partn 2018	Wilmington	DE	Capital Distribution	10/18/2018	04/04/2023	4,517,804	0	0	0	0	0	0	4,517,804	3,053,554	0	0	0	1,464,250	
720100-00-7	CrossHarbor Instit Ptnrs 2014	Wilmington	DE	Capital Distribution	07/01/2015	09/07/2023	477,935	0	0	0	0	0	0	477,935	396,686	0	0	0	81,249	
730200-00-3	CrossHarbor Instl Ptnrs 2021	Wilmington	DE	Capital Distribution	11/22/2021	07/10/2023	1,247,248	0	0	0	0	0	0	1,247,248	1,247,248	0	0	0	0	
726400-00-5	CIP14 WFS Investor LLC	Wilmington	DE	Income Allocation	10/05/2018	12/31/2023	0	0	0	0	0	0	0	0	(8,667)	0	0	0	8,667	
721300-00-2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	03/13/2023	160,821	0	0	0	0	0	0	160,821	190,621	0	0	0	(29,800)	
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Capital Distribution	10/21/2015	01/31/2023	193,847	0	0	0	0	0	0	193,847	(19,707)	0	0	0	213,554	
<b>2199999. Joint Venture Interests - Real Estate - Unaffiliated</b>							6,597,655	0	0	0	0	0	0	6,597,655	4,859,735	0	0	0	0	1,737,920
716800-00-8	PNC Real Estate Tax Credit 46 Institutional Fund 46	Wilmington	DE	Capital Distribution	12/01/2016	10/24/2023	3,063	0	0	0	0	0	0	3,063	0	0	0	0	3,063	
716000-00-5	PNC Real Estate Tax Credit Cap Institutional Fund 45	Wilmington	DE	Capital Distribution	12/01/2016	10/31/2023	31,227	0	0	0	0	0	0	31,227	0	0	0	0	31,227	
715500-00-5	Boston Capital Corp Tax Credit	Boston	DE	Amortization	12/23/2009	12/31/2023	0	0	(208)	0	0	0	(208)	0	0	0	0	0	0	
715600-00-3	PNC Tax Credit Capital Inst	Wilmington	DE	Amortization	12/23/2009	12/31/2023	0	0	(11,767)	0	0	0	(11,767)	0	0	0	0	0	0	
716000-00-5	PNC Real Estate Tax Credit Cap	Wilmington	DE	Amortization	11/22/2010	12/31/2023	0	0	(18,994)	0	0	0	(18,994)	0	0	0	0	0	0	
716400-00-7	Boston Capital Corporate Tax	Boston	MA	Amortization	04/01/2011	12/31/2023	0	0	(63,864)	0	0	0	(63,864)	0	0	0	0	0	0	
716800-00-8	PNC Real Estate Tax Credit 46	Wilmington	DE	Amortization	06/10/2011	12/31/2023	0	0	(32,696)	0	0	0	(32,696)	0	0	0	0	0	0	
717100-00-2	PNC Real Estate Tax Credit	Wilmington	DE	Amortization	12/08/2011	12/31/2023	0	0	(239,718)	0	0	0	(239,718)	0	0	0	0	0	0	
717300-00-8	Boston Capital Corporate Fund	Boston	MA	Amortization	08/01/2012	12/31/2023	0	0	(191,293)	0	0	0	(191,293)	0	0	0	0	0	0	
718800-00-6	Boston Capital Corp Fund 38	Boston	MA	Amortization	03/14/2014	12/31/2023	0	0	(1,605,851)	0	0	0	(1,605,851)	0	0	0	0	0	0	
719000-00-2	Richman Institutional Tax	Greenwich	CT	Amortization	02/01/2014	12/31/2023	0	0	(1,586,346)	0	0	0	(1,586,346)	0	0	0	0	0	0	
719900-00-3	Richman USA Institutional tax	Greenwich	CT	Amortization	12/05/2014	12/31/2023	0	0	(2,655,749)	0	0	0	(2,655,749)	0	0	0	0	0	0	
720000-00-9	PNC Real Estate Tax Credit Cap	Wilmington	DE	Amortization	12/15/2014	12/31/2023	0	0	(1,706,938)	0	0	0	(1,706,938)	0	0	0	0	0	0	
720200-00-5	Boston Capital Corporate Fd 40	Boston	MA	Amortization	04/01/2015	12/31/2023	0	0	(2,078,523)	0	0	0	(2,078,523)	0	0	0	0	0	0	
720600-00-6	Alliant Tax Credit Fund 83 Ltd	Woodland Hills	CA	Amortization	06/26/2015	12/31/2023	0	0	(2,097,839)	0	0	0	(2,097,839)	0	0	0	0	0	0	
720700-00-4	PNC Tax Credit Cap Inst Fd 58	Wilmington	DE	Amortization	08/12/2015	12/31/2023	0	0	(1,561,749)	0	0	0	(1,561,749)	0	0	0	0	0	0	

E09.1

ANNUAL STATEMENT FOR THE YEAR 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 Year

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- Tempo- rary 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							
<b>3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>																				
717500-00-3	Green Mountain Housing Equity	Burlington	VT	Amortization	03/15/2012	12/31/2023	34,290	0	(13,851,535)	0	0	(13,851,535)	0	34,290	0	0	0	0	34,290	
719600-00-9	Green Mountain Housing Eqty VI	Burlington	VT	Amortization	08/15/2014	12/31/2023	0	0	(344,902)	0	0	(344,902)	0	0	0	0	0	0	0	
720900-00-0	Green Mtn Housing Eq Fd VII	Burlington	VT	Amortization	08/21/2015	12/31/2023	0	0	(537,024)	0	0	(537,024)	0	0	0	0	0	0	0	
<b>3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated</b>																				
726700-00-8	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	01/13/2023	0	0	(1,411,335)	0	0	(1,411,335)	0	0	0	0	0	0	0	
<b>5899999. Any Other Class of Assets - Unaffiliated</b>																				
							275,146	0	0	0	0	0	0	275,146	230,915	0	0	0	44,230	
<b>6099999. Total - Unaffiliated</b>							166,819,757	(3,301,760)	(15,262,870)	0	0	(18,564,630)	37,063	163,517,997	68,808,503	(37,063)	(2,364,997)	(2,402,060)	92,344,493	
<b>6199999. Total - Affiliated</b>							72,561,478	0	0	0	0	0	0	94,130,044	3,275,522	0	0	0	0	90,854,522
<b>6299999 - Totals</b>							239,381,235	(3,301,760)	(15,262,870)	0	0	(18,564,630)	37,063	257,648,041	72,084,025	(37,063)	(2,364,997)	(2,402,060)	183,199,015	



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FT-0	United States Treasury	.SD.			1.A	102,094		106,695	100,000	101,217	.0	(75)	.0	.0	4.500	4.370	FA	1,700	4,500	02/04/2008	02/15/2036
912810-QK-7	United States Treasury	.SD.			1.A	107,736		121,894	125,000	112,528	.0	484	.0	.0	3.875	4.750	FA	1,830	4,844	02/08/2011	08/15/2040
91282C-CT-6	United States Treasury	.SD.			1.A	304,297		296,262	305,000	304,853	.0	235	.0	.0	0.375	0.453	FA	432	1,144	08/13/2021	08/15/2024
91282C-GD-7	United States Treasury US TREASURY N/B	.SD.			1.A	311,001		310,350	312,000	311,413	.0	413	.0	.0	4.250	4.445	JD	36	13,227	04/19/2023	12/31/2024
91282C-GG-0	United States Treasury	.SD.			1.A	4,248,949		4,249,179	4,275,000	4,260,507	.0	11,558	.0	.0	4.125	4.450	JJ	73,796	88,172	02/07/2023	01/31/2025
91282C-HN-4	United States Treasury	.SD.			1.A	2,492,773		2,511,700	2,500,000	2,494,053	.0	1,279	.0	.0	4.750	4.908	JJ	49,694	.0	08/30/2023	07/31/2025
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					7,566,850	XXX	7,596,080	7,617,000	7,584,571	0	13,894	0	0	XXX	XXX	XXX	127,488	111,887	XXX	XXX
36179X-QN-9	Government National Mortgage G2 MA8561			4	1.A	5,439,778		5,435,172	5,419,455	5,439,694	.0	(84)	.0	.0	6.000	5.991	MON	27,097	.0	12/06/2023	01/20/2053
36179X-S4-9	Government National Mortgage G2 MA8639			4	1.A	7,560,105		7,556,057	7,534,207	7,559,897	.0	(208)	.0	.0	6.000	5.952	MON	37,671	.0	12/06/2023	02/20/2053
36179X-UC-8	Government National Mortgage G2 MA8679			4	1.A	124,674		127,024	125,301	124,682	.0	8	.0	.0	6.500	6.831	MON	679	.0	12/12/2023	11/20/2052
36179X-VJ-2	Government National Mortgage G2 MA8717			4	1.A	2,163,047		2,172,761	2,143,288	2,162,902	.0	(145)	.0	.0	6.500	6.291	MON	11,609	.0	12/13/2023	03/20/2053
36179X-W3-3	Government National Mortgage G2 MA8792			4	1.A	1,410,507		1,410,508	1,396,541	1,410,357	.0	(150)	.0	.0	7.000	7.004	MON	4,949	9,897	10/04/2023	03/20/2053
36179Y-AF-1	Government National Mortgage A G2 MA9006			4	1.A	1,090,960		1,093,603	1,090,449	1,090,925	.0	(35)	.0	.0	6.000	6.041	MON	5,452	21,809	07/27/2023	07/20/2053
36179Y-C8-5	Government National Mortgage A G2 MA9095			4	1.A	2,803,762		2,808,010	2,799,913	2,803,649	.0	(113)	.0	.0	6.000	6.032	MON	14,000	52,265	08/23/2023	08/20/2053
36179Y-C9-3	Government National Mortgage A G2 MA9096			4	1.A	1,410,507		1,410,508	1,396,541	1,410,357	.0	(150)	.0	.0	6.500	6.457	MON	7,565	30,258	08/10/2023	08/20/2053
36179Y-E8-3	Government National Mortgage A G2 MA9159			4	1.A	2,286,434		2,297,830	2,315,193	2,286,453	.0	18	.0	.0	5.500	5.653	MON	10,611	.0	12/07/2023	09/20/2053
36179Y-FA-7	Government National Mortgage A G2 MA9161			4	1.A	1,289,881		1,303,188	1,290,284	1,289,862	.0	(19)	.0	.0	6.500	6.558	MON	6,989	13,978	10/12/2023	09/20/2053
36179Y-FB-5	Government National Mortgage A G2 MA9162			4	1.A	11,517,671		11,564,479	11,414,229	11,517,071	.0	(600)	.0	.0	7.000	6.974	MON	66,583	133,166	10/04/2023	09/20/2053
36179Y-FF-4	Government National Mortgage A G2 MA9174			4	1.A	1,516,176		1,534,910	1,489,413	1,516,045	.0	(131)	.0	.0	7.000	6.887	MON	8,688	17,376	10/12/2023	09/20/2053
36179Y-GB-4	Government National Mortgage A G2 MA9161			4	1.A	749,744		744,474	733,246	749,669	.0	(75)	.0	.0	7.500	7.345	MON	4,583	9,166	10/13/2023	09/20/2053
36179Y-HD-9	Government National Mortgage A G2 MA9228			4	1.A	1,699,072		1,715,395	1,720,443	1,699,086	.0	14	.0	.0	5.500	5.653	MON	7,885	.0	12/07/2023	10/20/2053
36179Y-HE-7	Government National Mortgage A G2 MA9229			4	1.A	3,851,506		3,851,042	3,839,948	3,851,470	.0	(35)	.0	.0	6.000	6.017	MON	19,200	.0	12/08/2023	10/20/2053
36179Y-HG-2	Government National Mortgage A G2 MA9231			4	1.A	5,300,087		5,326,189	5,256,989	5,299,777	.0	(310)	.0	.0	7.000	6.983	MON	30,666	61,332	10/19/2023	10/20/2053
36179Y-KD-5	Government National Mortgage A G2 MA9292			4	1.A	4,885,403		4,921,824	4,936,309	4,885,431	.0	27	.0	.0	5.500	5.633	MON	22,625	.0	12/06/2023	11/20/2053
36179Y-KE-3	Government National Mortgage A G2 MA9293			4	1.A	11,901,253		11,913,932	11,879,625	11,901,158	.0	(95)	.0	.0	6.000	6.028	MON	59,398	.0	12/12/2023	11/20/2053
36179Y-L6-9	Government National Mortgage A G2 MA9349			4	1.A	7,184,748		7,253,780	7,275,119	7,184,805	.0	57	.0	.0	5.500	5.652	MON	33,344	.0	12/07/2023	12/20/2053
36179Y-L7-7	Government National Mortgage A G2 MA9350			4	1.A	7,999,295		7,983,913	7,960,923	7,999,207	.0	(88)	.0	.0	6.000	6.000	MON	39,805	.0	12/15/2023	12/20/2053
36179Y-L8-5	Government National Mortgage A G2 MA9351			4	1.A	7,058,981		7,047,259	6,977,478	7,058,827	.0	(153)	.0	.0	6.500	6.441	MON	37,795	.0	12/14/2023	11/20/2053
36179Y-L9-3	Government National Mortgage A G2 MA9352			4	1.A	1,764,112		1,765,431	1,742,494	1,764,045	.0	(67)	.0	.0	7.000	6.941	MON	10,165	.0	11/28/2023	12/20/2053
3618A7-WD-7	Government National Mortgage A G2 C05144			4	1.A	2,467,850		2,512,937	2,469,780	2,467,788	.0	(62)	.0	.0	6.000	6.052	MON	12,349	61,745	07/20/2023	12/20/2052
3618A7-WF-2	Government National Mortgage A G2 C05146			4	1.A	4,748,158		4,832,441	4,788,561	4,748,368	.0	210	.0	.0	5.500	5.664	MON	21,948	131,685	06/08/2023	12/20/2052
3618AV-RJ-7	Government National Mortgage			4	1.A	3,037,411		3,086,146	3,033,145	3,037,291	.0	(119)	.0	.0	6.000	6.029	MON	15,166	60,663	07/19/2023	01/20/2053
3618FH-PS-5	Government National Mortgage A G2 C18533			4	1.A	5,075,952		5,143,385	5,075,785	5,078,957	.0	(167)	.0	.0	7.500	7.436	MON	11,433	31,181	10/30/2023	09/20/2053
3618FQ-ZL-9	Government National Mortgage CX4347			4	1.A	2,208,658		2,263,043	2,195,963	2,208,577	.0	(81)	.0	.0	7.000	7.008	MON	12,810	25,620	10/20/2023	10/20/2053
3620AS-W5-4	Government National Mortgage A G2 738768	.CF.		4	1.A	3,561,454		3,353,426	3,394,387	3,528,222	.0	14,349	.0	.0	4.000	3.247	MON	11,315	135,776	08/27/2013	09/15/2041
36225A-PD-6	Government Natl Mtg Assn Pool 780420			4	1.A	2,815		2,776	2,744	2,768	.0	13	.0	.0	7.500	6.423	MON	17	206	12/24/1997	08/15/2026
36225A-UH-1	Government Natl Mtg Assn Pool 780584			4	1.A	2,860		2,861	2,833	2,841	.0	1	.0	.0	7.000	6.654	MON	17	198	12/24/1997	06/15/2027
3622AC-TD-2	Government National Mortgage A G2 786948			4	1.A	5,013,590		5,129,220	4,991,751	5,013,468	.0	(122)	.0	.0	7.000	7.021	MON	29,119	29,119	10/26/2023	09/20/2053
36230K-L4-1	Government National Mortgage A 751247	.CF.		4	1.A	2,955,191		2,768,677	2,826,244	2,918,533	.0	(8,563)	.0	.0	4.000	3.491	MON	9,421	113,050	08/27/2013	10/15/2040
38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI			4	1.A	1,928,570		1,945,313	1,993,676	1,960,624	.0	(222)	.0	.0	4.500	4.863	MON	7,476	89,715	09/04/2009	08/20/2039
38374U-N7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI			4	1.A	1,234,261		1,261,237	1,292,419	1,263,233	.0	(704)	.0	.0	4.500	4.978	MON	4,847	58,159	07/29/2009	06/20/2039
38374U-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI	.CF.		4	1.A	3,585,974		3,673,851	3,764,802	3,677,586	.0	(1,441)	.0	.0	4.500	5.000	MON	14,118	169,416	07/29/2009	06/20/2039

E10

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI	CF		4	1.A	7,738,830	97.5930	7,667,597	7,856,680	7,798,354	0	(1,249)	0	0	4.500	4.654	MON	29,463	353,551	10/29/2009	06/20/2039
38376C-KX-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI	CF		4	1.A	4,973,096	97.5460	4,950,067	5,074,587	5,025,283	0	(6,072)	0	0	4.500	4.690	MON	19,030	228,357	10/22/2009	09/20/2039
38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI	CF		4	1.A	472,055	99.2450	491,854	495,596	493,586	0	925	0	0	4.000	4.613	MON	1,652	19,824	01/14/2010	11/16/2024
38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI	CF		4	1.A	1,509,769	97.5720	1,524,564	1,562,503	1,535,900	0	(947)	0	0	4.500	4.845	MON	5,859	70,313	10/22/2009	08/20/2039
38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-103 CI	CF		4	1.A	6,830,810	98.0310	6,855,923	6,993,630	6,917,024	0	(3,345)	0	0	4.500	4.729	MON	26,226	314,713	10/29/2009	10/20/2038
38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-87 CI	CF		4	1.A	5,640,553	97.5310	5,453,585	5,591,626	5,603,442	0	90	0	0	4.500	4.447	MON	20,969	251,623	05/20/2010	11/20/2039
38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-127 CI	CF		4	1.A	10,231,536	97.5580	10,203,257	10,458,686	10,354,654	0	(1,332)	0	0	4.500	4.709	MON	39,220	470,641	10/29/2009	10/20/2039
38376P-4N-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS	CF		4	1.A	3,416,528	97.5060	3,350,260	3,435,941	3,422,241	0	(72)	0	0	4.500	4.574	MON	12,885	154,617	11/23/2010	12/20/2039
38376U-JU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS	CF		4	1.A	3,800,356	76.9110	2,976,539	3,870,109	3,812,240	0	1,744	0	0	3.000	3.199	MON	9,675	114,238	12/01/2023	04/20/2047
38377Y-W4-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS	CF		4	1.A	604,584	11.1020	292,634	0	468,425	0	(50,455)	0	0	0.654	(21.865)	MON	527	27,699	05/21/2013	10/20/2041
38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS	CF		4	1.A	4,026,377	89.1910	3,557,885	3,989,061	4,019,408	0	3,193	0	0	3.000	2.918	MON	9,973	119,672	09/25/2019	06/20/2045
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2021136 CLASS	CF		4	1.A	6,451,210	92.8480	6,025,335	6,489,495	6,452,843	0	(4,861)	0	0	4.000	4.069	MON	21,632	259,580	08/29/2018	08/20/2048
38382W-UB-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021136 CLASS	CF		4	1.A	171,507	49.7950	108,415	217,722	175,395	0	1,411	0	0	1.500	3.977	MON	272	3,266	10/26/2021	08/20/2051
0029999999	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					182,140,509	XXX	180,119,497	181,970,066	182,432,214	0	(60,097)	0	0	XXX	XXX	XXX	814,778	3,643,874	XXX	XXX
38373M-4Z-0	GOVERNMENT NATIONAL MORTGAGE SERIES 201951 CLASS	CF		4	1.A	269,419	1.7260	57,431	0	233,213	0	(3,760)	0	0	1.211	12.234	MON	3,358	40,302	01/13/2009	10/16/2048
38380M-3Y-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS	CF		4	1.A	11,390,268	78.6730	9,268,118	11,780,497	11,433,042	0	(33,638)	0	0	3.100	3.303	MON	30,433	365,195	07/12/2019	02/16/2061
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS	CF		4	1.A	6,889,961	83.9880	6,416,390	7,639,626	6,906,540	0	(5,724)	0	0	2.500	3.147	MON	15,916	188,429	12/01/2023	06/16/2058
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201995 CLASS	CF		4	1.A	6,880,626	76.6480	5,287,316	6,898,182	6,879,551	0	(211)	0	0	3.000	3.028	MON	17,245	203,621	12/01/2023	08/16/2061
38380N-JS-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019105 CLASS	CF		4	1.A	3,035,472	68.4660	2,109,918	3,081,697	3,039,504	0	1,103	0	0	3.000	3.092	MON	7,704	92,451	12/12/2019	02/16/2061
38380N-KB-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019144 CLASS	CF		4	1.A	5,159,375	71.2330	3,561,642	5,000,000	5,143,796	0	(2,512)	0	0	3.000	2.853	MON	12,500	150,000	10/08/2019	08/16/2061
38380N-SX-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS	CF		4	1.A	3,919,375	68.7330	2,749,316	4,000,000	3,926,454	0	(2,867)	0	0	3.000	3.120	MON	10,000	120,000	12/12/2019	01/16/2062
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z	CF		4	1.A	5,260,178	89.2800	4,572,050	5,121,051	5,251,858	0	4,140	0	0	3.500	3.085	MON	14,936	178,717	12/01/2023	01/20/2048
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z	CF		4	1.A	2,611,392	91.7190	2,340,481	2,551,788	2,602,687	0	1,230	0	0	3.500	3.301	MON	7,443	89,313	07/30/2019	01/20/2048
0039999999	Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities					45,416,066	XXX	36,362,662	46,072,841	45,416,645	0	(42,239)	0	0	XXX	XXX	XXX	119,535	1,428,028	XXX	XXX
0109999999	Total - U.S. Government Bonds					235,123,425	XXX	224,078,239	235,659,907	235,433,430	0	(88,442)	0	0	XXX	XXX	XXX	1,061,801	5,183,789	XXX	XXX
268317-AK-0	ELECTRICITE DE FRANCE SA	D		2	2.A FE	4,026,200	90.2970	3,611,880	4,000,000	4,022,436	0	(652)	0	0	4.875	4.831	JJ	86,125	195,000	11/16/2016	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE SA	D		2	2.A FE	5,992,303	98.7800	4,419,417	4,474,000	5,988,490	0	(1,254)	0	0	6.000	4.461	JJ	118,561	268,440	08/31/2020	01/22/2114
268317-AP-9	ELECTRICITE DE FRANCE SA	D		2	2.A FE	4,416,404	95.0000	3,871,250	4,075,000	4,311,187	0	(16,157)	0	0	4.750	4.103	AO	41,939	193,563	08/05/2016	10/13/2035
268317-AQ-7	ELECTRICITE DE FRANCE SA	D		2	2.A FE	2,041,580	90.8840	1,817,680	2,000,000	2,035,977	0	(953)	0	0	4.950	4.814	AO	21,450	99,000	02/14/2017	10/13/2045

E10.1

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3 Code	4 R e g i o n	5 B o n d C h a r			8 R a t e U s e d t o O b t a i n F a i r V a l u e	9 F a i r V a l u e			12 U n r e a l i z e d V a l u a t i o n I n c r e a s e/ (D e c r e a s e)	13 C u r r e n t Y e a r ' (A m o r t i z a t i o n)/ A c c r e t i o n	14 C u r r e n t Y e a r ' T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	15 T o t a l F o r e i g n E x c h a n g e i n B o o k/ A d j u s t e d C a r r y i n g V a l u e	16 R a t e o f	17 E f f e c t i v e R a t e o f	18 W h e n P a i d	19 A d m i t t e d A m o u n t D u e a n d A c c r u e d	20 A m o u n t R e c e i v e d D u r i n g Y e a r	21 A c q u i r e d	22 S t a t e d C o n t r a c t u a l M a t u r i t y D a t e	
268317-AR-5	ELECTRICITE DE FRANCE SA	D	2		2.A FE	9,809,800	87.1430	8,714,300	10,000,000	9,823,980	0	2,070	0	0	5.250	5.366	AO	113,750	525,000	10/07/2015	10/13/2055	
29446M-AC-6	EQUINOR ASA	D	2		1.D FE	9,841,500	75.8950	7,589,500	10,000,000	9,855,141	0	3,480	0	0	3.250	3.334	MM	38,819	325,000	11/13/2019	11/18/2049	
40064R-EL-9	GUAM INTERNATIONAL APPT AUTH	D	2		2.B FE	500,000	77.2700	386,350	500,000	500,000	0	0	0	0	4.460	4.460	AO	5,575	22,300	07/28/2021	10/01/2043	
80414L-2E-4	SAUDI ARABIAN OIL CO	D	2		1.E FE	991,600	89.6680	896,680	1,000,000	992,988	0	318	0	0	4.250	4.313	AO	8,854	42,500	04/09/2019	04/16/2039	
<b>0219999999 Subtotal - Bonds - All Other Governments - Issuer Obligations</b>						37,619,387	XXX	31,307,057	36,049,000	37,530,199	0	(13,148)	0	0	XXX	XXX	XXX		435,073	1,670,803	XXX	XXX
<b>0309999999 Total - All Other Government Bonds</b>						37,619,387	XXX	31,307,057	36,049,000	37,530,199	0	(13,148)	0	0	XXX	XXX	XXX		435,073	1,670,803	XXX	XXX
13063A-5G-5	CALIFORNIA ST				1.C FE	36,287,926	126.5070	30,190,896	23,865,000	33,298,028	0	(439,232)	0	0	7.550	4.050	AO	450,452	1,801,808	03/29/2016	04/01/2039	
13063D-3T-3	CALIFORNIA ST		2		1.C FE	5,303,983	99.4840	5,267,678	5,295,000	5,303,276	0	(707)	0	0	5.200	5.174	MS	91,780	126,962	06/16/2023	03/01/2043	
20281P-CT-7	CMILTH FING AUTH PA				1.E FE	12,204,867	107.3030	12,211,081	11,380,000	12,163,416	0	(41,451)	0	0	6.218	5.220	JD	58,967	555,267	09/14/2023	06/01/2039	
20281P-KG-6	CMILTH FING AUTH PA				1.E FE	8,207,453	92.9600	7,929,488	8,530,000	8,249,269	0	12,657	0	0	4.144	4.488	JD	29,457	330,691	05/30/2023	06/01/2038	
20281P-KT-8	CMILTH FING AUTH PA				1.E FE	1,094,588	91.2430	1,140,538	1,250,000	1,099,173	0	4,585	0	0	3.864	5.298	JD	4,025	24,150	07/07/2023	06/01/2038	
20281P-MV-1	CMILTH FING AUTH PA		2		1.E FE	834,670	83.8210	838,210	1,000,000	839,200	0	4,530	0	0	3.552	5.042	JD	2,943	35,320	04/27/2021	06/01/2042	
20772G-F4-5	CONNECTICUT ST				1.D FE	530,025	106.8710	534,355	500,000	528,311	0	(1,714)	0	0	5.850	4.864	MS	8,613	14,625	06/29/2023	03/15/2032	
20772J-5K-4	CONNECTICUT ST				1.D FE	1,979,560	101.1750	2,023,500	2,000,000	1,980,843	0	1,283	0	0	5.090	5.260	AO	25,450	50,900	07/06/2023	10/01/2030	
20772J-AA-0	CONNECTICUT ST				1.D FE	14,144,594	103.4010	12,976,826	12,550,000	13,308,404	0	(114,649)	0	0	5.295	4.104	AO	664,523	664,523	03/23/2023	02/01/2029	
20772J-AC-6	CONNECTICUT ST				1.D FE	5,382,831	100.8660	5,421,548	5,375,000	5,380,989	0	(1,842)	0	0	5.090	5.049	AO	68,397	136,794	07/06/2023	10/01/2030	
45204F-ED-3	ILLINOIS ST FIN AUTH REVENUE				1.F FE	3,000,000	77.4850	2,324,550	3,000,000	3,000,000	0	0	0	0	3.510	3.510	MM	13,455	105,300	09/18/2020	05/15/2041	
452152-BM-2	ILLINOIS ST				1.G FE	3,006,497	104.8350	2,980,540	2,984,077	2,988,733	0	(17,764)	0	0	6.330	5.494	FA	94,248	94,248	03/30/2023	02/01/2035	
452152-F5-5	ILLINOIS ST				1.E FE	5,108,786	109.3960	4,688,400	4,285,714	4,889,513	0	(36,404)	0	0	7.350	5.666	JJ	157,500	315,000	11/16/2016	07/01/2035	
452152-FP-1	ILLINOIS ST				1.E FE	5,017,220	98.9450	4,947,250	5,000,000	5,015,594	0	(1,626)	0	0	5.100	5.034	JD	21,250	255,000	04/26/2023	06/01/2033	
452152-GS-4	ILLINOIS ST				1.G FE	4,845,454	108.7230	4,836,620	4,448,571	4,834,844	0	(10,611)	0	0	7.350	5.546	JJ	163,485	163,485	03/30/2023	07/01/2035	
452152-TE-1	ILLINOIS ST				1.E FE	4,170,680	99.6620	3,986,480	4,000,000	4,133,124	0	(6,178)	0	0	5.520	5.187	AO	55,200	220,800	11/16/2016	04/01/2038	
452153-GT-0	ILLINOIS ST				1.G FE	1,000,000	101.3560	1,013,560	1,000,000	1,000,000	0	0	0	0	5.161	5.161	MM	8,602	24,515	04/20/2023	05/01/2028	
837151-AA-7	SOUTH CAROLINA ST PUBLIC SVC A				1.G FE	12,320,748	112.9450	9,865,746	8,735,000	11,805,957	0	(76,809)	0	0	6.454	4.105	JJ	281,878	563,757	05/09/2016	01/01/2050	
837151-NP-0	SOUTH CAROLINA ST PUBLIC SVC A				1.G FE	16,747,620	91.9590	14,832,987	16,130,000	16,639,256	0	(15,791)	0	0	4.770	4.526	JD	64,117	769,401	05/03/2016	12/01/2045	
88258M-AA-3	TEXAS NATURAL GAS SECURITIZN				1.A FE	640,000	102.0060	652,838	640,000	640,000	0	0	0	0	5.102	5.103	MS	10,884	14,331	03/10/2023	04/01/2035	
88258M-AB-1	TEXAS NATURAL GAS SECURITIZN				1.A FE	1,020,000	103.5310	1,056,016	1,020,000	1,020,000	0	0	0	0	5.169	5.170	MS	17,575	23,140	03/10/2023	04/01/2041	
<b>0419999999 Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations</b>						142,847,502	XXX	129,719,107	122,847,362	138,117,930	0	(741,723)	0	0	XXX	XXX	XXX		1,778,701	6,290,017	XXX	XXX
<b>0509999999 Total - U.S. States, Territories and Possessions Bonds</b>						142,847,502	XXX	129,719,107	122,847,362	138,117,930	0	(741,723)	0	0	XXX	XXX	XXX		1,778,701	6,290,017	XXX	XXX
02765U-CR-3	AMERICAN MUNI PWR-OHIO INC OH				1.F FE	9,737,389	108.0680	8,083,486	7,480,000	9,285,469	0	(68,523)	0	0	6.053	4.115	FA	171,044	452,764	06/28/2016	02/15/2043	
02765U-DN-1	AMERICAN MUNI PWR-OHIO INC OH				1.F FE	10,005,771	107.0010	9,084,385	8,490,000	9,772,478	0	(34,039)	0	0	5.939	4.798	FA	190,484	504,221	01/26/2016	02/15/2047	
02765U-DV-3	AMERICAN MUNI PWR-OHIO INC OH				1.F FE	4,138,110	123.8720	3,716,160	3,000,000	3,917,322	0	(37,237)	0	0	7.499	4.758	FA	84,989	224,970	03/22/2017	02/15/2050	
02765U-EK-6	AMERICAN MUNI PWR-OHIO INC OH				1.F FE	2,370,332	135.4810	2,357,369	1,740,000	2,359,775	0	(10,558)	0	0	8.084	5.353	FA	53,139	70,331	03/23/2023	02/15/2050	
167486-VV-8	CHICAGO IL				2.A FE	15,396,002	107.6350	16,145,250	15,000,000	15,236,545	0	(26,804)	0	0	7.375	7.076	JJ	553,125	1,106,250	10/14/2016	01/01/2033	
213185-BP-5	COOK CNTY IL				1.E FE	3,970,000	106.3260	4,253,040	4,000,000	3,982,924	0	1,904	0	0	6.310	6.387	MM	32,251	252,400	08/06/2015	11/15/2031	
235219-MD-1	DALLAS TX				1.E FE	4,966,427	106.3830	4,404,256	4,140,000	4,579,102	0	(62,908)	0	0	5.613	3.663	FA	87,787	232,378	02/28/2017	02/15/2030	
295407-U4-0	ERIE PA		2		1.C FE	304,332	98.9900	301,920	305,000	304,627	0	68	0	0	4.178	4.206	MM	1,628	12,743	06/06/2019	11/15/2028	
295407-V9-8	ERIE PA		2		1.C FE	1,367,575	98.9900	1,356,163	1,370,000	1,368,354	0	298	0	0	4.178	4.206	MM	7,314	57,239	06/17/2021	11/15/2028	
295407-W6-3	ERIE PA		2		1.C FE	74,867	98.4930	73,870	75,000	74,910	0	16	0	0	4.178	4.206	MM	400	3,134	06/17/2021	11/15/2028	
406792-2V-2	HAMDEN CT		2		2.B FE	5,645,420	98.5320	5,419,260	5,500,000	5,531,701	0	(18,584)	0	0	4.926	4.550	FA	102,351	270,930	01/10/2017	08/15/2030	
442331-FA-7	HOUSTON TX				1.C FE	3,019,420	103.9100	3,117,300	3,000,000	3,018,538	0	(882)	0	0	5.310	5.212	MS	53,100	79,650	08/17/2023	03/01/2035	
442331-HW-7	HOUSTON TX				1.C FE	1,739,916	105.6070	1,739,319	1,700,000	1,738,449	0	(1,467)	0	0	5.508	5.205	MS	31,212	46,818	07/06/2023	03/01/2036	
442331-QM-9	HOUSTON TX				1.D FE	7,139,785	106.4110	7,108,255	6,680,000	7,089,533	0	(50,253)	0	0	6.290	4.735	MS	140,057	210,086	06/23/2023	03/01/2032	
442331-S6-2	HOUSTON TX				1.D FE	8,256,035	106.6220	7,260,958	6,810,000	7,718,163	0	(90,785)	0	0	6.290	4.333	MS	142,783	428,349	05/01/2017	03/01/2032	

E10.2

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rate	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452872-AT-1	IMPERIAL CA IRR DIST PENSN OBL				1.D FE	2,624,581	108,4600	2,299,352	2,120,000	2,366,317	0	(42,257)	0	0	7.000	4.426	JJ	74,200	148,400	01/19/2017	01/01/2031
45656R-CX-8	INDUSTRY CA				1.E FE	23,198,330	98,5700	22,720,385	23,050,000	22,906,623	0	(51,706)	0	0	5.125	4.924	JJ	590,656	1,181,313	06/27/2017	01/01/2051
485106-QU-5	KANSAS CITY MO SPL OBLG				1.F FE	2,065,404	97,4260	1,943,649	1,995,000	2,023,507	0	(6,915)	0	0	4.380	3.966	AO	21,845	87,381	03/23/2017	10/01/2032
583490-MA-0	MIAMI FL SPL OBLG				1.E FE	800,000	98,7240	789,792	800,000	800,000	0	0	0	0	4.192	4.192	JJ	16,768	33,536	11/05/2018	01/01/2026
583490-MB-8	MIAMI FL SPL OBLG				1.E FE	855,000	98,8340	845,031	855,000	855,000	0	0	0	0	4.292	4.292	JJ	18,348	36,697	11/05/2018	01/01/2027
583490-MC-6	MIAMI FL SPL OBLG				1.E FE	1,415,000	99,0080	1,400,963	1,415,000	1,415,000	0	0	0	0	4.342	4.342	JJ	30,720	61,439	11/05/2018	01/01/2028
583490-ME-2	MIAMI FL SPL OBLG				1.E FE	3,500,000	95,9470	3,358,145	3,500,000	3,500,000	0	0	0	0	4.808	4.807	JJ	84,140	168,280	11/05/2018	01/01/2039
64966H-MV-9	New York NY				1.C FE	3,564,351	102,1410	3,574,935	3,500,000	3,558,025	0	(6,326)	0	0	5.206	4.817	AO	45,553	91,105	05/24/2023	10/01/2031
64966H-TX-8	New York NY				1.C FE	2,951,911	106,8170	2,900,082	2,715,000	2,936,394	0	(15,517)	0	0	5.985	4.772	JD	13,541	162,493	04/11/2023	12/01/2036
64966H-YM-6	New York NY				1.C FE	6,586,704	107,8810	6,499,830	6,025,000	6,558,813	0	(27,891)	0	0	5.968	4.833	MS	119,857	179,786	08/10/2023	03/01/2036
64966L-YY-1	New York NY				1.C FE	19,571,200	96,6510	19,330,200	20,000,000	19,823,211	0	34,670	0	0	3.600	3.812	FA	300,000	720,000	09/15/2015	08/01/2028
64966M-GP-8	New York NY				1.C FE	1,503,390	96,5980	1,448,970	1,500,000	1,501,147	0	(368)	0	0	3.450	3.422	JD	4,313	51,750	03/27/2017	12/01/2027
64966Q-CF-5	New York NY				1.C FE	356,280	91,4880	365,952	400,000	359,697	0	3,417	0	0	2.730	4.809	FA	4,550	5,460	06/12/2023	08/01/2029
64966Q-CL-2	New York NY				1.C FE	428,455	85,6950	428,475	500,000	431,763	0	3,308	0	0	3.000	4.647	FA	6,250	7,500	04/27/2023	08/01/2034
64966Q-KT-6	New York NY				1.C FE	2,445,390	82,7250	2,481,750	3,000,000	2,477,846	0	32,456	0	0	2.050	4.635	MS	20,500	30,750	05/16/2023	03/01/2032
64966Q-KW-9	New York NY				1.C FE	667,317	78,1430	691,566	885,000	674,284	0	6,967	0	0	2.220	5.034	MS	6,549	9,824	06/29/2023	03/01/2035
64971M-4P-4	NEW YORK CITY NY TRANSITIONAL				1.A FE	2,445,153	103,2160	2,425,576	2,350,000	2,441,870	0	(3,283)	0	0	5.508	5.029	FA	53,933	64,719	06/29/2023	08/01/2037
64971M-5L-2	NEW YORK CITY NY TRANSITIONAL				1.A FE	14,361,467	103,2050	14,170,047	13,730,000	14,339,137	0	(22,330)	0	0	5.572	4.994	MN	127,506	382,518	08/10/2023	11/01/2038
64971M-M6-6	NEW YORK CITY NY TRANSITIONAL				1.A FE	2,431,153	104,8100	2,415,871	2,305,000	2,425,413	0	(5,740)	0	0	5.750	5.002	FA	55,224	66,269	06/16/2023	02/01/2035
64971X-6K-9	NEW YORK CITY NY TRANSITIONAL				1.A FE	8,353,872	100,9640	8,420,398	8,340,000	8,352,262	0	(1,610)	0	0	4.750	4.716	FA	165,063	140,853	06/26/2023	02/01/2029
64971X-6R-4	NEW YORK CITY NY TRANSITIONAL				1.A FE	4,852,790	102,0150	4,845,713	4,750,000	4,846,238	0	(6,552)	0	0	5.130	4.852	FA	101,531	86,640	03/24/2023	02/01/2035
64971X-LY-2	NEW YORK CITY NY TRANSITIONAL				1.A FE	4,037,900	84,7500	4,237,500	5,000,000	4,061,944	0	24,044	0	0	2.690	5.260	MN	22,417	67,250	09/07/2023	05/01/2033
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL				1.C FE	6,147,963	114,3680	6,112,970	5,345,000	6,135,908	0	(12,055)	0	0	6.828	4.901	JJ	168,286	182,478	06/01/2023	07/15/2040
672211-BL-2	OAKLAND-ALAMEDA CNTY CA COLISE				1.D FE	5,826,966	99,8710	6,072,157	6,080,000	6,078,257	0	20,427	0	0	3.493	3.840	FA	88,489	212,374	07/20/2015	02/01/2024
752111-PR-9	RANCHO CA WTR DIST FING AUTH				1.A FE	966,790	69,1250	950,469	1,375,000	974,629	0	7,839	0	0	2.700	5.017	FA	15,469	18,563	04/21/2023	08/01/2046
786005-PM-4	SACRAMENTO CA MUNI UTILITY DIS				1.C FE	2,476,520	110,4440	2,402,157	2,175,000	2,460,669	0	(15,851)	0	0	6.322	4.662	MN	17,570	137,504	04/12/2023	05/15/2036
786050-AJ-6	SACRAMENTO CA PUBLIC FING AUTH				1.E FE	20,555,700	105,1760	21,035,200	20,000,000	20,432,216	0	(18,524)	0	0	5.637	5.423	AO	281,850	1,127,400	11/16/2015	04/01/2050
797299-MF-8	SAN DIEGO CA PUBLIC FACS FING				1.D FE	1,588,493	94,5530	1,654,678	1,750,000	1,592,110	0	3,617	0	0	4.080	5.272	AO	15,073	35,700	09/14/2023	10/15/2033
797299-MZ-4	SAN DIEGO CA PUBLIC FACS FING				1.D FE	3,160,178	80,9460	3,128,563	3,865,000	3,179,561	0	(19,382)	0	0	3.428	5.136	AO	27,971	66,246	05/18/2023	10/15/2041
0619999999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					227,969,639	XXX	223,427,367	218,615,000	225,485,731	0	(480,552)	0	0	XXX	XXX	XXX	4,149,836	9,516,491	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					227,969,639	XXX	223,427,367	218,615,000	225,485,731	0	(480,552)	0	0	XXX	XXX	XXX	4,149,836	9,516,491	XXX	XXX
010869-KF-1	ALAMEDA CA CORRIDOR TRANSPRTN				1.G FE	6,006,836	106,7140	5,911,956	5,540,000	5,948,285	0	(58,550)	0	0	6.600	4.691	AO	91,410	182,820	06/05/2023	10/01/2029
021321-MA-9	ALTA LOMA CA SCH DIST				1.B FE	2,251,861	75,7970	2,273,910	3,000,000	2,266,869	0	15,008	0	0	2.936	5.142	FA	36,700	44,040	06/16/2023	08/01/2042
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC W				1.D FE	11,460,663	89,5350	9,580,245	10,700,000	11,348,655	0	(16,525)	0	0	5.780	5.298	JD	27,487	618,460	11/16/2015	12/15/2049
047093-FW-4	ATHENS GA HSG AUTH REVENUE				1.D FE	1,127,170	96,2270	1,058,497	1,100,000	1,110,338	0	(2,756)	0	0	4.050	3.757	JD	1,980	44,550	03/23/2017	06/15/2032
059231-W7-1	BALTIMORE MD REVENUE				1.D FE	1,175,765	71,2800	891,000	1,250,000	1,117,143	0	1,378	0	0	2.864	3.246	JJ	17,900	32,220	05/25/2023	07/01/2043
072024-WT-5	BAY AREA CA TOLL AUTH TOLL BRI				1.D FE	4,259,543	105,0890	3,625,571	3,450,000	3,761,898	0	(45,860)	0	0	6.793	3.883	AO	58,590	234,359	09/16/2015	04/01/2030
072024-WT-5	BAY AREA CA TOLL AUTH TOLL BRI				1.C FE	633,418	78,1420	468,852	600,000	621,936	0	(3,831)	0	0	3.552	2.798	AO	5,328	21,312	12/22/2020	04/01/2054
072024-XW-7	BAY AREA CA TOLL AUTH TOLL BRI				1.C FE	3,000,000	71,5830	2,147,490	3,000,000	3,000,000	0	0	0	0	3.126	3.126	AO	23,445	93,780	12/09/2021	04/01/2055
072024-YA-4	BAY AREA CA TOLL AUTH TOLL BRI				1.D FE	942,620	81,2320	962,599	1,185,000	949,383	0	6,763	0	0	2.863	5.223	AO	8,482	16,963	07/20/2023	04/01/2035
088518-PH-2	BEXAR CNTY TX REVENUE				1.E FE	2,514,077	69,9770	2,403,710	3,435,000	2,529,659	0	15,582	0	0	3.181	5.179	FA	41,279	54,634	04/03/2023	08/15/2051
102291-AA-9	BOWDOIN COLLEGE				1.C FE	9,378,685	83,3570	7,918,630	9,500,000	9,379,924	0	88	0	0	4.693	4.754	JJ	222,918	445,835	10/14/2015	07/01/2112
102291-AS-0	BOWDOIN COLLEGE				1.C FE	7,000,000	71,7760	5,024,320	7,000,000	7,000,000	0	0	0	0	2.930	2.930	JJ	102,550	205,100	11/16/2021	07/01/2051
111746-JF-1	BROCKTON MA				1.E FE	832,770	86,2690	862,690	1,000,000	840,568	0	7,798	0	0	2.558	5.048	MN	4,263	12,790	07/10/2023	11/01/2031
111746-JG-9	BROCKTON MA				1.E FE	2,721,525	85,5670	2,862,216	3,345,000	2,741,045	0	19,519	0	0	2.708	5.294	MN	15,097	45,291	08/17/2023	11/01/2032

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13017H-AP-1	CALIFORNIA ST EARTHQUAKE AUTH				1.G FE	512,010	101.2230	506,115	500,000	509,791	0	(2,219)	0	0	5.603	4.767	JJ	14,008	14,008	05/15/2023	07/01/2027
13032U-D3-9	CALIFORNIA ST HLTH FACS FING A				1.D FE	951,870	94.5280	945,280	1,000,000	954,290	0	2,420	0	0	4.140	4.700	JD	3,450	41,400	04/13/2023	06/01/2034
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A				1.D FE	3,020,706	92.6670	2,974,611	3,210,000	3,027,473	0	6,767	0	0	4.190	4.800	JD	11,208	134,499	05/05/2023	06/01/2037
13034A-P7-9	CALIFORNIA ST INFRASTRUCTURE &				1.F FE	1,000,000	78.8090	788,090	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JJ	16,550	33,100	03/05/2021	07/01/2041
13034A-P8-7	CALIFORNIA ST INFRASTRUCTURE &				1.F FE	1,500,000	74.0740	1,111,110	1,500,000	1,500,000	0	0	0	0	3.460	3.460	JJ	25,950	51,900	03/05/2021	07/01/2051
13077D-FS-6	CALIFORNIA ST UNIV REVENUE				1.D FE	10,000,000	87.1850	8,718,500	10,000,000	10,000,000	0	0	0	0	4.248	4.246	MN	70,800	424,800	07/13/2018	11/01/2050
13077D-KT-8	CALIFORNIA ST UNIV REVENUE				1.D FE	497,309	76.3240	496,106	650,000	501,191	0	3,883	0	0	3.065	5.112	MN	3,320	19,923	04/13/2023	11/01/2042
13077D-TS-1	CALIFORNIA ST UNIV REVENUE				1.D FE	2,873,781	101.5650	2,986,011	2,940,000	2,874,127	0	346	0	0	5.183	5.348	MN	60,106	0	08/03/2023	11/01/2053
13080S-E3-4	CALIFORNIA STWD CMNTYS DEV AUT				1.G FE	2,815,920	81.9950	2,951,820	3,600,000	2,891,395	0	75,475	0	0	2.140	5.960	AO	19,260	77,040	03/02/2023	04/01/2030
137288-HL-3	CANAVERAL FL PORT AUTH				1.G FE	2,967,684	89.6030	2,719,451	3,035,000	2,979,358	0	1,891	0	0	4.654	4.807	JD	11,771	141,249	11/14/2016	06/01/2046
155498-MR-6	CENTRAL TX REGL MOBILITY AUTH R				1.G FE	4,819,239	72.9190	4,025,129	5,520,000	4,833,648	0	14,409	0	0	3.267	4.152	JJ	90,169	131,007	04/06/2023	01/01/2045
167590-BH-9	CHICAGO IL HSG AUTH				1.D FE	1,938,920	89.4000	1,788,000	2,000,000	1,952,565	0	2,889	0	0	4.361	4.620	JJ	43,610	87,220	10/10/2018	01/01/2038
167593-H7-0	CHICAGO IL O'HARE INTERNATIONAL				1.E FE	5,306,900	95.8770	4,793,850	5,000,000	5,286,592	0	(4,677)	0	0	4.572	4.233	JJ	114,300	228,600	03/13/2019	01/01/2054
167593-S9-4	CHICAGO IL O'HARE INTERNATIONAL				1.E FE	1,067,321	92.5760	1,083,139	1,170,000	1,082,985	0	15,664	0	0	1.874	4.554	JJ	10,963	10,963	06/26/2023	01/01/2027
167593-T7-7	CHICAGO IL O'HARE INTERNATIONAL				1.E FE	2,513,160	84.4990	2,534,970	3,000,000	2,535,215	0	22,055	0	0	2.616	4.752	JJ	39,240	39,240	06/16/2023	01/01/2033
167593-T9-3	CHICAGO IL O'HARE INTERNATIONAL				1.E FE	2,365,140	81.6740	2,450,220	3,000,000	2,381,593	0	16,453	0	0	2.686	5.166	JJ	40,290	0	08/07/2023	01/01/2035
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES				1.C FE	24,010,830	114.4110	24,184,134	21,137,945	23,976,879	0	(33,952)	0	0	6.899	5.149	JD	121,526	773,502	07/12/2023	12/01/2040
167727-B7-0	CHICAGO IL WSTWTR TRANSMISSION				1.C FE	4,942,444	109.8510	5,031,176	4,580,000	4,929,810	0	(12,634)	0	0	6.042	5.247	JJ	138,362	161,262	03/30/2023	01/01/2039
167727-SW-7	CHICAGO IL WSTWTR TRANSMISSION				1.E FE	2,147,986	115.2140	1,975,920	1,715,000	2,023,576	0	(20,128)	0	0	6.900	4.817	JJ	59,168	118,335	11/10/2016	01/01/2040
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES				1.C FE	16,933,146	108.8110	15,608,938	14,345,000	16,214,765	0	(129,728)	0	0	6.200	4.631	JD	74,116	886,445	05/30/2023	12/01/2040
16772P-CV-6	CHICAGO IL TRANSIT AUTH SALES				1.C FE	1,219,299	88.6900	1,223,922	1,380,000	1,224,063	0	4,764	0	0	3.552	4.901	JD	4,085	24,509	07/20/2023	12/01/2034
167736-YU-5	CHICAGO IL WTR REVENUE				1.E FE	22,247,016	114.7800	20,201,280	17,600,000	21,029,602	0	(187,165)	0	0	6.742	4.721	MN	197,765	1,186,592	11/16/2016	11/01/2040
17131R-BC-9	CHULA VISTA CA PENNS OBLG				1.C FE	2,149,089	76.5470	2,193,072	2,865,000	2,179,253	0	30,165	0	0	2.138	5.133	JD	5,104	52,007	07/13/2023	06/01/2034
18013R-AB-3	CLAREMONT MCKENNA				1.D FE	17,000,000	68.2950	11,610,150	17,000,000	17,000,000	0	0	0	0	3.775	3.775	JJ	320,875	641,750	01/19/2022	01/01/2122
186352-SQ-4	CLEVELAND OH ARPT SYS REVENUE				1.F FE	2,143,170	87.9880	2,177,703	2,475,000	2,158,566	0	15,396	0	0	2.932	4.881	JJ	36,284	14,660	08/07/2023	01/01/2032
189342-N2-0	CLOVIS CA UNIF SCH DIST				1.C FE	2,945,214	78.3860	2,978,668	3,800,000	2,962,737	0	17,523	0	0	3.067	5.217	FA	48,561	58,273	07/07/2023	08/01/2039
19273P-AE-4	COLBY COLLEGE				1.C FE	2,000,000	68.0730	1,361,460	2,000,000	2,000,000	0	0	0	0	3.072	3.072	JJ	30,720	61,440	01/11/2022	07/01/2052
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH CUS				1.G FE	1,330,565	87.9780	1,346,063	1,530,000	1,337,228	0	6,663	0	0	4.059	5.350	JD	2,760	62,103	04/06/2023	12/15/2039
20369E-AA-0	COMMUNITY HOSPITALS OF I				1.F FE	12,813,866	98.3200	12,142,520	12,350,000	12,425,009	0	(53,891)	0	0	4.237	3.765	MN	87,212	523,270	10/07/2015	05/01/2025
20775D-MU-3	CONNECTICUT ST HLTH & EDUCNTL				1.D FE	2,000,000	65.7500	1,315,000	2,000,000	2,000,000	0	0	0	0	2.872	2.872	JJ	28,720	57,440	02/14/2021	07/01/2051
215003-CV-4	COOK CNTY IL SCH DIST #143 1/2				1.E FE	9,700,000	95.2980	9,243,906	9,700,000	9,700,000	0	0	0	0	4.703	4.703	JD	38,016	456,191	10/12/2016	12/01/2040
215265-EF-2	COOK CNTY IL SCH DIST #160				1.E FE	5,512,997	100.9910	4,968,757	4,920,000	5,414,350	0	(17,044)	0	0	5.250	4.445	JD	21,525	258,300	06/21/2017	06/01/2042
215309-JG-1	COOK CNTY IL SCH DIST #163 PAR				1.C FE	10,771,840	97.7710	10,192,627	10,425,000	10,713,588	0	(9,786)	0	0	5.193	4.958	JD	24,061	541,370	02/15/2017	12/15/2041
215813-HU-3	COOK CNTY IL CMNTY HIGH SCH DI				1.D FE	3,000,000	96.9320	2,907,960	3,000,000	3,000,000	0	0	0	0	5.019	5.019	JD	12,548	150,570	12/21/2016	12/01/2041
235241-IM-4	DALLAS TX AREA RAPID TRANSIT S				1.B FE	5,000,000	69.8370	3,491,850	5,000,000	5,000,000	0	0	0	0	2.613	2.613	JD	10,888	130,650	11/10/2021	12/01/2048
249015-F4-5	DENTON TX UTILITY SYS REVENUE				1.F FE	2,000,000	71.0240	1,420,480	2,000,000	2,000,000	0	0	0	0	3.144	3.144	JD	62,880	62,880	08/27/2021	01/15/2050
249182-AQ-9	DENVER CITY & CNTY CO ARPT REV				1.D FE	461,288	113.6460	454,584	400,000	459,292	0	(1,996)	0	0	6.414	4.982	MN	3,278	25,656	03/31/2023	11/15/2039
249182-PP-5	DENVER CITY & CNTY CO ARPT REV				1.D FE	399,813	90.3710	411,188	455,000	406,070	0	6,257	0	0	1.722	4.800	MN	1,001	3,918	06/12/2023	11/15/2027
249182-PII-0	DENVER CITY & CNTY CO ARPT REV				1.D FE	2,003,908	82.1430	2,086,432	2,540,000	2,016,949	0	13,041	0	0	2.717	5.224	MN	8,818	34,506	08/17/2023	11/15/2034
249182-PX-8	DENVER CITY & CNTY CO ARPT REV				1.D FE	1,006,250	80.8680	808,680	1,000,000	1,004,499	0	(588)	0	0	2.767	2.695	MN	3,536	27,670	11/24/2020	11/15/2035
249182-PY-6	DENVER CITY & CNTY CO ARPT REV				1.D FE	1,002,160	79.2790	792,790	1,000,000	1,001,531	0	(201)	0	0	2.867	2.842	MN	3,663	28,670	10/19/2020	11/15/2037
249218-AK-4	DENVER CO PUBLIC SCHS COPS				1.D FE	5,007,198	115.7140	4,912,059	4,245,000	4,970,792	0	(36,406)	0	0	7.017	4.766	JD	13,239	297,872	05/30/2023	12/15/2037
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE				1.B FE	3,209,850	105.4930	3,164,790	3,000,000	3,196,521	0	(13,329)	0	0	5.582	4.576	JD	13,955	167,460	05/05/2023	12/01/2035
262808-EZ-7	DU PAGE CNTY IL SCH DIST #15 M				1.C FE	3,500,000	94.4710	3,306,485	3,500,000	3,500,000	0	0	0	0	4.663	4.663	JD	7,254	163,205	11/16/2016	12/15/2041
283062-DY-0	EL DORADO CA IRR DIST REVENUE				1.D FE	804,170	81.1710	811,710	1,000,000	811,462	0	7,292	0	0	2.635	4.841	MS	8,783	13,175	06/01/2023	03/01/2035

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
284035-AL-6	EL SEGUNDO CA PENSN OBLIG			2	1.A FE	1,679,658	83.7850	1,688,268	2,015,000	1,699,746	0	20,089	0	0	2.417	4.668	JJ	24,351	24,351	05/15/2023	07/01/2032
291180-AS-6	EMERYVILLE CA			2	1.A FE	1,557,440	97.7060	1,563,296	1,600,000	1,558,657	0	1,217	0	0	4.950	5.184	FA	50,600	0	05/18/2023	08/01/2040
295542-ST-2	ERIE PA WTR AUTH WTR REVENUE				1.C FE	888,646	75.8110	894,570	1,180,000	895,268	0	6,622	0	0	2.826	5.165	JD	2,779	16,673	06/16/2023	12/01/2040
341271-AE-4	FLORIDA ST BRD OF ADMIN FIN CO				1.C FE	4,906,994	90.6010	5,046,476	5,570,000	4,966,089	0	59,095	0	0	1.705	5.128	JJ	47,484	0	09/08/2023	07/01/2027
358885-AA-9	FROEDTERT & CMNTY HLTH				1.C FE	5,999,760	89.7710	5,386,260	6,000,000	5,999,993	0	0	0	0	4.686	4.686	AO	70,290	281,160	10/28/2015	04/01/2045
366133-SG-2	GARLAND TX ELEC UTILITY SYS RE			2	1.D FE	593,162	79.4570	611,819	770,000	599,917	0	6,755	0	0	2.522	5.148	MS	6,473	9,710	05/23/2023	03/01/2035
368079-JL-4	GAVILAN CA JT CMNTY CLG DIST			2	1.D FE	1,504,680	76.0690	1,521,380	2,000,000	1,515,794	0	11,114	0	0	2.903	5.226	FA	24,192	29,030	06/15/2023	08/01/2041
373695-BG-9	GERALD R FORD INTERNATIONAL AR			2	1.A FE	877,273	103.1790	897,657	870,000	877,025	0	0	0	0	4.940	4.828	JJ	30,920	0	04/20/2023	01/01/2035
373695-BL-8	GERALD R FORD INTERNATIONAL AR			2	1.A FE	4,837,241	103.8850	4,882,595	4,700,000	4,830,659	0	(6,582)	0	0	5.435	5.047	JJ	183,778	0	06/12/2023	01/01/2043
373695-BM-6	GERALD R FORD INTERNATIONAL AR			2	1.A FE	2,835,916	104.3080	2,920,624	2,800,000	2,834,972	0	(944)	0	0	5.495	5.319	JJ	110,694	0	06/05/2023	01/01/2053
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T			2	1.C FE	6,735,973	75.3610	6,089,169	8,080,000	6,776,324	0	24,214	0	0	3.236	4.227	AO	65,367	261,469	04/14/2022	10/01/2052
419794-F4-9	HAWAII ST ARPTS SYS REVENUE			2	1.E FE	967,053	76.0030	972,838	1,280,000	970,436	0	3,383	0	0	3.484	5.228	JJ	22,298	22,298	06/07/2023	07/01/2050
430416-LN-5	HIGHLAND OH LOCAL SCH DIST			2	1.C FE	2,107,263	74.5180	2,209,459	2,965,000	2,113,013	0	5,750	0	0	3.288	5.224	JD	8,124	48,745	07/20/2023	12/01/2054
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION			2	1.E FE	834,510	82.0390	820,390	1,000,000	838,110	0	3,600	0	0	3.858	5.257	AO	9,645	19,290	04/21/2023	10/01/2044
438701-2C-7	HONOLULU CITY & CNTY HI WSTWTR			2	1.C FE	1,000,000	68.3220	683,220	1,000,000	1,000,000	0	0	0	0	2.624	2.624	JJ	13,120	26,240	12/16/2020	07/01/2045
44244C-TQ-0	HOUSTON TX UTILITY SYS REVENUE				1.C FE	4,000,000	95.9240	3,836,960	4,000,000	4,000,000	0	0	0	0	3.973	3.973	MN	20,306	158,920	08/08/2018	11/15/2031
446201-AL-9	HUNTINGTON BEACH CA PENSN OBLI			2	1.B FE	1,637,513	84.2470	1,655,454	1,965,000	1,654,411	0	16,898	0	0	2.563	4.866	JD	2,238	50,363	06/01/2023	06/15/2032
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH				1.D FE	3,963,767	110.0190	3,883,671	3,530,000	3,942,310	0	(21,457)	0	0	6.184	4.646	JJ	109,148	109,148	06/02/2023	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH				1.D FE	2,758,108	107.9370	2,710,298	2,511,000	2,747,932	0	(10,175)	0	0	5.851	4.734	JD	12,243	146,919	05/15/2023	12/01/2034
45506D-6Q-3	INDIANA ST FIN AUTH REVENUE				1.D FE	1,020,000	87.3170	890,633	1,020,000	1,020,000	0	0	0	0	3.630	3.630	MS	12,342	37,026	10/30/2019	03/01/2039
45884A-H4-8	INTERMOUNTAIN PWIR AGY UT PWIR S			2	1.D FE	999,440	102.6310	1,026,310	1,000,000	999,440	0	0	0	0	5.128	5.135	JJ	19,372	0	08/11/2023	07/01/2034
47770V-AZ-3	JOBSCHIO BEVERAGE SYS STWD LIQ				1.D FE	1,147,851	99.1430	1,155,016	1,165,000	1,148,713	0	862	0	0	4.532	4.739	JJ	26,399	26,399	06/16/2023	01/01/2035
485429-Y9-9	KANSAS ST DEV FIN AUTH REVENUE				1.E FE	6,000,000	98.5340	5,912,040	6,000,000	6,000,000	0	0	0	0	3.941	3.941	AO	49,919	236,460	08/13/2015	04/15/2026
485429-Z7-2	KANSAS ST DEV FIN AUTH REVENUE				1.E FE	7,296,385	98.7920	7,251,333	7,340,000	7,304,270	0	1,195	0	0	4.927	4.968	AO	76,347	361,642	10/28/2015	04/15/2045
49126K-LM-1	KENTUCKY ST ECON DEV FIN AUTH				1.E FE	11,855,915	94.3810	11,042,577	11,700,000	11,843,034	0	(2,983)	0	0	5.079	4.992	FA	224,492	594,243	03/13/2019	08/15/2048
49151E-2Q-5	KENTUCKY ST PROPERTY & BLDGS C				1.E FE	7,291,455	104.7110	6,282,660	6,000,000	6,466,418	0	(136,564)	0	0	6.573	3.924	FA	164,325	394,380	04/17/2017	08/01/2029
491552-UZ-6	KENTUCKY ST TURNPIKE AUTH ECON				1.D FE	2,901,458	103.7930	2,937,342	2,830,000	2,895,721	0	(5,737)	0	0	5.722	5.140	JJ	80,966	0	07/13/2023	07/01/2030
49529Q-EE-4	KING CNTY WA SWR REVENUE			2	1.B FE	5,000,000	70.1720	3,508,600	5,000,000	5,000,000	0	0	0	0	2.841	2.841	JJ	71,025	142,050	07/28/2021	07/01/2047
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV				1.C FE	712,690	70.5780	705,780	1,000,000	715,233	0	2,543	0	0	3.232	5.256	JD	2,693	16,160	06/29/2023	12/01/2050
53282C-CD-9	LINCOLN CNTY NE HOSP AUTH #1 H			2	1.C FE	4,000,000	79.6940	3,187,760	4,000,000	4,000,000	0	0	0	0	3.384	3.384	MN	22,560	135,360	02/13/2020	11/01/2040
534366-AM-1	LINCOLN W HAYMARKET NE JT PUBL				1.B FE	1,794,888	99.5270	1,791,486	1,800,000	1,795,131	0	243	0	0	4.750	4.784	JD	3,800	85,500	05/18/2023	12/15/2035
544445-UE-7	LOS ANGELES CA DEPT OF ARPTS A				1.D FE	434,370	75.3970	452,382	600,000	438,298	0	3,928	0	0	2.163	5.359	MN	1,658	6,489	08/11/2023	05/15/2035
544445-UV-8	LOS ANGELES CA DEPT OF ARPTS A			2	1.D FE	3,504,254	66.5900	2,646,953	3,975,000	3,509,632	0	0	0	0	2.811	3.516	MN	14,278	91,006	01/07/2023	05/15/2051
544525-NZ-7	LOS ANGELES CA DEPT OF WTR & P				1.C FE	3,227,310	107.8420	3,235,260	3,000,000	3,218,276	0	(9,034)	0	0	6.008	4.933	JJ	90,120	0	07/20/2023	07/01/2039
544646-XY-3	LOS ANGELES CA UNIF SCH DIST				1.D FE	2,541,254	103.9960	2,558,302	2,460,000	2,534,294	0	(6,980)	0	0	5.755	4.946	JJ	70,787	0	07/19/2023	07/01/2029
544646-UZ-0	LOS ANGELES CA UNIF SCH DIST				1.D FE	28,526,933	106.3080	28,543,698	26,850,000	28,449,897	0	(77,036)	0	0	5.750	4.914	JJ	771,938	494,788	08/14/2023	07/01/2034
54465A-FU-1	LOS ANGELES CNTY CA REDEV REFU				1.D FE	3,366,308	98.1900	3,245,180	3,305,000	3,316,383	0	(6,849)	0	0	4.000	3.774	FA	55,083	132,200	08/20/2015	08/01/2025
54473E-NT-7	LOS ANGELES CNTY CA PUBLIC WKS				1.C FE	3,045,263	112.1270	2,522,858	2,250,000	2,650,225	0	(65,463)	0	0	7.488	3.816	FA	70,200	168,480	04/11/2017	08/01/2033
54589S-EN-0	LOUDOUN CNTY VA ECON DEV AUTH				1.B FE	3,604,784	86.6000	3,212,860	3,710,000	3,617,894	0	0	0	0	4.300	4.489	JD	13,294	159,530	10/04/2018	06/01/2048
546398-6Q-6	LOUISIANA ST PUBLIC FACS AUTHR			2	1.E FE	17,530,245	84.7480	15,063,957	17,775,000	17,561,723	0	5,083	0	0	4.346	4.429	JD	64,375	772,502	04/24/2017	06/01/2051
546475-UA-0	LOUISIANA ST GAS & FUELS TAX R				1.D FE	500,000	72.9220	364,610	500,000	500,000	0	0	0	0	2.530	2.530	MN	2,108	12,650	08/21/2020	05/01/2041
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R			2	1.D FE	2,500,000	82.5910	2,064,775	2,500,000	2,500,000	0	0	0	0	3.052	3.052	MN	12,717	76,300	01/13/2022	05/01/2038
54651T-BN-4	LOUISIANA ST TRANSPRTN AUTH			2	1.E FE	552,915	75.1370	563,528	750,000	557,077	0	4,162	0	0	3.080	5.456	FA	8,727	11,550	05/25/2023	08/15/2043
547804-AE-4	LOWER AL GAS DIST GAS PROJ REV				1.F FE	1,379,790	109.7150	1,097,150	1,000,000	1,347,057	0	(10,682)	0	0	5.000	2.900	MS	16,667	50,000	11/03/2020	09/01/2046
57421F-AH-0	MARYLAND ST DEPT OF TRANSPRTN				1.F FE	1,454,364	83.1500	1,496,700	1,800,000	1,476,894	0	22,530	0	0	1.686	4.910	FA	12,645	15,174	06/12/2023	08/01/2030

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57586E-TR-2	MASSACHUSETTS ST HLTH & EDUCN				1.E FE	2,683,260	100.9760	2,403,229	2,380,000	2,431,687	0	(20,555)	0	0	5.761	3.968	AO	34,278	137,112	07/14/2015	10/01/2025
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY	2			1.C FE	1,525,000	92.2830	1,407,316	1,525,000	1,525,000	0	0	0	0	4.621	4.621	JD	5,873	70,470	10/30/2018	12/01/2038
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL				1.F FE	2,095,399	104.5180	2,106,038	2,015,000	2,093,400	0	(1,998)	0	0	6.202	5.159	JJ	62,485	62,485	06/01/2023	07/01/2031
581745-8C-1	MET ATLANTA GA RAPID TRANSIT A	2			1.A FE	3,000,000	73.7790	2,213,370	3,000,000	3,000,000	0	0	0	0	2.981	2.981	JJ	44,715	89,430	12/10/2021	07/01/2045
592090-MC-5	MET GOVT NASHVILLE & DAVIDSON				1.C FE	4,247,083	108.6560	4,617,880	4,250,000	4,247,026	0	(57)	0	0	5.597	5.599	JJ	79,952	0	08/17/2023	07/01/2056
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON	2			1.C FE	2,500,000	71.8480	1,796,200	2,500,000	2,500,000	0	0	0	0	2.942	2.942	JJ	36,775	73,550	10/07/2021	07/01/2043
59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE				1.G FE	3,430,875	110.0390	2,750,975	2,500,000	3,163,848	0	(39,272)	0	0	6.687	4.005	MN	21,361	167,175	03/30/2016	11/15/2040
592643-BN-9	MET WASHINGTON DC ARPTS AUTH D				2.B FE	11,351,120	132.4090	10,592,720	8,000,000	10,919,785	0	(75,524)	0	0	8.000	5.142	AO	160,000	640,000	06/12/2017	10/01/2047
59333N-T4-5	MIAMI-DADE NTY FL SPL OBLIG				1.E FE	679,454	86.8010	694,408	800,000	689,491	0	10,037	0	0	2.036	4.815	AO	4,072	8,144	06/22/2023	10/01/2029
59333N-T5-2	MIAMI-DADE NTY FL SPL OBLIG				1.E FE	3,196,109	85.0360	3,235,620	3,805,000	3,243,612	0	47,502	0	0	2.136	4.714	AO	20,319	40,637	04/26/2023	10/01/2030
59333N-U8-4	MIAMI-DADE NTY FL SPL OBLIG	2			1.E FE	2,019,975	83.6910	2,092,275	2,500,000	2,034,951	0	14,976	0	0	2.286	5.238	AO	14,288	28,575	09/07/2023	10/01/2031
59333N-U9-2	MIAMI-DADE NTY FL SPL OBLIG	2			1.E FE	1,802,202	82.6910	1,823,337	2,205,000	1,821,088	0	18,887	0	0	2.436	4.908	AO	13,428	26,857	08/10/2023	10/01/2032
59333P-3W-6	MIAMI-DADE NTY FL AVIATION RE	2			1.E FE	15,742,010	90.9930	14,558,880	16,000,000	15,788,859	0	9,952	0	0	4.280	4.402	AO	171,200	684,800	10/01/2018	10/01/2041
59333P-6G-8	MIAMI-DADE NTY FL AVIATION RE	2			1.E FE	589,918	85.2210	596,547	700,000	596,589	0	6,671	0	0	2.507	4.814	AO	4,387	8,775	05/18/2023	10/01/2031
59333P-W4-6	MIAMI-DADE NTY FL AVIATION RE	2			1.E FE	886,940	89.5290	895,290	1,000,000	890,945	0	4,005	0	0	3.556	4.890	AO	8,890	17,780	07/13/2023	10/01/2033
59335K-CT-2	MIAMI-DADE NTY FL SEAPORT REV	2			1.F FE	736,570	82.1680	743,620	905,000	748,497	0	11,927	0	0	2.012	4.701	AO	4,552	9,104	04/10/2023	10/01/2031
594712-WY-3	MICHIGAN ST UNIV REVENUES	2			1.C FE	5,000,000	81.2530	4,062,650	5,000,000	5,000,000	0	0	0	0	4.165	4.165	FA	78,672	208,250	03/03/2022	08/15/2122
596564-RL-0	MIDDLESEX NTY NJ IMPT AUTH LE	2			1.A FE	7,898,781	100.7740	8,082,075	8,020,000	7,899,822	0	1,041	0	0	5.314	5.433	FA	191,782	0	09/14/2023	08/15/2047
596564-SD-7	MIDDLESEX NTY NJ IMPT AUTH LE	2			1.E FE	4,901,810	100.3370	4,961,665	4,945,000	4,903,607	0	1,797	0	0	4.821	4.941	FA	107,279	0	08/10/2023	08/15/2032
596564-SE-5	MIDDLESEX NTY NJ IMPT AUTH LE	2			1.E FE	489,970	100.3980	501,990	500,000	490,332	0	362	0	0	4.871	5.128	FA	10,960	0	07/07/2023	08/15/2033
596564-SF-2	MIDDLESEX NTY NJ IMPT AUTH LE	2			1.E FE	3,950,134	100.7920	4,031,680	4,000,000	3,951,782	0	1,648	0	0	4.971	5.119	FA	89,478	0	07/13/2023	08/15/2034
596564-SH-8	MIDDLESEX NTY NJ IMPT AUTH LE	2			1.E FE	686,490	101.4980	710,486	700,000	686,838	0	348	0	0	5.171	5.378	FA	16,289	0	07/10/2023	08/15/2036
596566-E7-0	MIDDLESEX NTY NJ IMPT AUTH RE	2			1.A FE	2,806,091	101.2630	2,936,627	2,900,000	2,808,031	0	1,940	0	0	4.917	5.285	FA	64,167	0	09/14/2023	08/15/2035
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN MET	2			1.E FE	1,390,696	96.9480	1,444,525	1,490,000	1,395,313	0	4,616	0	0	4.096	5.072	JJ	30,515	0	07/10/2023	01/01/2032
60416T-RF-7	MINNESOTA ST HSG FIN AGY				1.B FE	449,784	95.1100	456,528	480,000	451,506	0	1,722	0	0	3.744	5.104	JJ	8,986	0	08/24/2023	01/01/2029
61204K-NG-2	MONTANA ST FAC FIN AUTH REVENU				1.E FE	2,503,425	70.6630	1,766,575	2,500,000	2,503,208	0	(89)	0	0	3.253	3.245	FA	30,723	81,325	07/14/2021	08/15/2051
61204M-DQ-7	MONTANA FACILITY	2			1.F FE	1,000,000	69.5590	695,590	1,000,000	1,000,000	0	0	0	0	3.384	3.384	JD	2,820	33,840	06/25/2021	06/01/2051
613741-KW-6	MONTGOMERY NTY VA ECON DEV AU	2			1.D FE	2,922,399	89.4070	2,990,664	3,345,000	2,941,985	0	19,586	0	0	2.942	4.900	JD	8,201	49,205	07/28/2023	06/01/2031
61685P-ED-6	MORENO VLY CA PUBLIC FING AUTH	2			1.C FE	7,311,375	79.1740	5,938,050	7,500,000	7,329,563	0	4,187	0	0	4.000	4.152	MN	50,000	300,000	03/29/2019	05/01/2049
626207-YF-5	MUNICIPAL ELEC AUTH GA	2			1.G FE	20,355,493	114.3830	19,306,707	16,879,000	19,919,057	0	(56,583)	0	0	6.637	5.135	AO	580,065	1,120,259	04/25/2018	04/01/2057
630361-4J-9	NAPA VLY CA UNIF SCH DIST				1.E FE	1,182,471	115.0570	1,185,087	1,030,000	1,179,674	0	(2,797)	0	0	6.507	5.204	FA	27,926	33,511	06/23/2023	08/01/2043
64578E-WR-5	NEW JERSEY ST ECON DEV AUTH				1.G FE	2,209,679	102.5590	2,256,100	2,200,000	2,209,432	0	(246)	0	0	5.298	5.233	MS	38,852	69,610	07/20/2023	03/01/2032
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH				1.G FE	3,114,930	103.1600	3,095,070	3,000,000	3,108,824	0	(6,106)	0	0	5.397	4.901	MS	53,970	96,711	04/13/2023	03/01/2033
645913-AA-2	New Jersey ECO POB Pension Obligation Series A				1.F FE	34,020,490	108.1220	31,895,990	29,500,000	31,345,525	0	(465,495)	0	0	7.425	5.351	FA	827,475	2,023,313	04/06/2023	02/15/2029
646136-6R-7	NEW JERSEY ST TRANSPRTN TRUST				1.F FE	1,294,110	87.5170	1,312,755	1,500,000	1,302,104	0	7,994	0	0	4.081	5.437	JD	2,721	61,215	02/17/2023	06/15/2039
646136-DR-7	NEW JERSEY ST TRANSPRTN TRUST				1.F FE	7,122,375	113.0410	6,963,326	6,160,000	6,976,894	0	(27,873)	0	0	6.561	5.360	JD	17,963	404,158	04/07/2023	12/15/2040
646136-XS-5	NEW JERSEY ST TRANSPRTN TRUST				1.F FE	1,192,426	102.2070	1,139,608	1,115,000	1,142,169	0	(8,661)	0	0	5.754	4.831	JD	2,851	64,157	05/17/2017	12/15/2028
64763F-XC-8	NEW ORLEANS LA	2			1.F FE	7,000,000	90.1390	6,309,730	7,000,000	7,000,000	0	0	0	0	4.550	4.550	JD	26,542	318,500	11/16/2016	12/01/2046
64966N-AC-1	NEW YORK CITY NY HSG DEV CORP				1.F FE	12,144,780	103.3440	9,300,960	9,000,000	11,602,899	0	(83,484)	0	0	6.320	4.160	JD	47,400	568,800	08/10/2016	06/01/2049
64985T-BJ-9	NEW YORK ST URBAN DEV CORP GAL	2			1.B FE	2,351,030	85.5600	2,352,900	2,750,000	2,370,332	0	19,302	0	0	2.970	4.688	MS	24,049	40,838	04/27/2023	03/15/2034
64985T-DM-0	NEW YORK ST URBAN DEV CORP GAL	2			1.B FE	3,646,277	80.7910	3,675,991	4,550,000	3,687,384	0	41,107	0	0	2.590	4.797	MS	34,699	58,923	04/20/2023	03/15/2035
649902-2E-2	NEW YORK ST DORM AUTH ST PERSO				1.B FE	4,378,665	102.1430	4,341,078	4,250,000	4,366,129	0	(12,536)	0	0	5.289	4.696	MS	66,186	112,391	08/24/2023	03/15/2033
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO				1.B FE	3,932,707	104.8190	3,831,134	3,655,000	3,922,004	0	(10,703)	0	0	5.600	4.779	MS	60,267	102,340	05/10/2023	03/15/2040
64990C-JW-2	NEW YORK ST DORM AUTH REVENUES				2.A FE	6,888,130	89.6810	6,277,670	7,000,000	6,927,343	0	6,307	0	0	4.224	4.362	JJ	147,840	295,680	11/15/2016	07/01/2038
64990F-E4-2	NEW YORK ST DORM AUTH ST PERSO				1.B FE	2,914,161	79.7960	2,928,513	3,670,000	2,946,196	0	32,035	0	0	2.202	4.763	MS	23,795	40,407	06/16/2023	03/15/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990F-MT-8	NEW YORK ST DORM AUTH ST PERSO				1.B FE	8,226,797	103.6830	8,087,274	7,800,000	8,199,525	0	(27,272)	0	0	5.628	4.847	MS	129,256	219,492	06/12/2023	03/15/2039
64990F-Z4-9	NEW YORK ST DORM AUTH ST PERSO	2			1.B FE	1,327,320	91.0950	1,366,425	1,500,000	1,331,795	0	4,475	0	0	3.849	5.181	MS	17,000	28,968	08/04/2023	03/15/2035
64990G-Y7-1	NEW YORK ST DORM AUTH REVENUES				1.E FE	775,040	79.4000	794,000	1,000,000	779,675	0	4,635	0	0	2.985	5.161	JJ	14,925	0	07/13/2023	07/01/2040
650009-S5-3	NEW YORK ST THRUWAY AUTH				1.F FE	417,960	87.1880	435,940	500,000	420,476	0	2,516	0	0	2.900	5.045	JJ	7,250	0	08/10/2023	01/01/2035
650035-TD-0	NEW YORK ST URBAN DEV CORP REV				1.B FE	1,041,419	103.0530	1,040,835	1,010,000	1,038,963	0	(2,457)	0	0	5.770	5.077	MS	17,159	29,139	07/14/2023	03/15/2039
650116-BU-9	NEW YORK ST TRANSPRTN DEV CORP				1.E FE	1,627,477	93.8580	1,553,350	1,655,000	1,639,821	0	2,020	0	0	3.673	3.834	JJ	30,394	60,788	03/23/2017	07/01/2030
650404-AA-4	NEWARK NJ REDEV AREA				2.A FE	5,000,000	85.7630	4,288,150	5,000,000	5,000,000	0	0	0	0	4.490	4.490	JD	18,708	224,500	01/25/2018	12/01/2047
657382-AQ-0	NORTH AUGUSTA SC PUBLIC FACS C	2			1.E FE	1,537,988	93.0410	1,367,703	1,470,000	1,498,683	0	(6,780)	0	0	4.887	4.327	MM	11,973	71,839	06/21/2017	11/01/2040
65819W-AK-9	NORTH CAROLINA ST ESTRN MUNI P				1.G FE	3,027,750	98.8300	2,964,900	3,000,000	3,004,902	0	(3,112)	0	0	4.058	3.945	JJ	60,870	121,740	07/16/2015	07/01/2025
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS				1.F FE	1,748,408	101.3360	1,773,380	1,750,000	1,748,565	0	157	0	0	5.246	5.265	JD	7,650	45,903	07/28/2023	06/01/2032
664845-DG-6	NTHRN CA PIIR AGY REVENUE				1.C FE	1,684,194	104.5610	1,730,485	1,655,000	1,682,928	0	(1,286)	0	0	5.679	5.347	JD	7,832	46,994	08/24/2023	06/01/2035
672325-N9-4	OAKLAND CA UNIF SCH DIST ALAME	2			1.E FE	661,784	83.3970	667,176	800,000	669,635	0	7,851	0	0	2.674	4.817	FA	8,913	10,696	03/31/2023	08/01/2033
67232T-AV-7	OAKLAND CA REDEV SUCCESSOR AGY				1.C FE	1,000,000	99.3410	993,410	1,000,000	1,000,000	0	0	0	0	4.162	4.162	MS	13,873	41,620	08/12/2015	09/01/2024
67232T-AW-5	OAKLAND CA REDEV SUCCESSOR AGY				1.C FE	660,000	99.0270	653,578	660,000	660,000	0	0	0	0	4.312	4.312	MS	9,486	28,459	08/12/2015	09/01/2025
67760H-NB-3	OHIO ST TURNPIKE COMMISSION	2			1.D FE	2,509,998	75.4510	1,818,369	2,410,000	2,480,176	0	(10,418)	0	0	3.216	2.696	FA	29,280	77,506	01/22/2021	02/15/2048
677632-PA-3	OHIO ST UNIV				1.B FE	19,263,610	95.4130	16,615,220	17,414,000	19,254,768	0	(3,973)	0	0	4.800	4.320	JD	69,656	835,872	08/03/2021	06/01/2111
677704-A6-5	OHIO UNIV GEN RECPTS ATHENS				1.E FE	16,316,400	98.3550	14,753,250	15,000,000	16,312,648	0	(652)	0	0	5.590	5.136	JD	69,875	838,500	10/28/2015	12/01/2114
678908-4B-7	OKLAHOMA ST DEV FIN AUTH SERIES 20220GE CLASS A3				1.A FE	2,500,000	103.8540	2,596,350	2,500,000	2,500,000	0	0	0	0	5.087	5.087	FA	52,990	131,061	07/08/2022	02/01/2052
684273-HC-2	ORANGE CNTY CA LOCAL TRANSPRTN				1.B FE	869,423	114.7770	860,828	750,000	864,851	0	(4,571)	0	0	6.908	4.924	FA	19,573	25,905	06/26/2023	02/15/2041
68607D-NL-5	OREGON ST DEPT OF TRANSPRTN HI				1.B FE	1,730,927	108.4720	1,740,976	1,605,000	1,725,355	0	(5,572)	0	0	5.834	4.868	MM	11,965	46,818	05/25/2023	11/15/2034
68609U-HA-6	OREGON ST	2			1.B FE	3,708,270	100.4880	3,758,251	3,740,000	3,708,203	0	(66)	0	0	5.152	5.213	FA	80,285	40,143	05/25/2023	08/01/2053
686514-AG-5	ORLANDO HEALTH OBL GRP				1.E FE	1,189,480	87.3400	873,400	1,000,000	1,178,085	0	(4,389)	0	0	4.461	3.404	AO	11,153	44,610	04/28/2021	10/01/2049
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA				1.E FE	10,845,207	87.4100	9,479,795	10,845,207	10,845,207	0	0	0	0	3.985	3.985	JJ	199,284	432,181	08/11/2016	07/15/2048
70869P-MZ-7	PENNSYLVANIA ST ECON DEV FING				1.E FE	2,830,837	82.7130	2,874,277	3,475,000	2,853,632	0	22,795	0	0	2.702	4.908	JD	4,173	60,457	07/27/2023	06/15/2034
70869P-NC-7	PENNSYLVANIA ST ECON DEV FING				1.E FE	1,176,300	80.8900	1,213,350	1,500,000	1,183,954	0	7,654	0	0	3.143	5.144	JD	2,095	47,145	06/01/2023	06/15/2042
709223-ZZ-7	PENNSYLVANIA ST TPK COMMIN TPK				1.D FE	807,240	108.0400	837,310	775,000	806,829	0	(411)	0	0	5.561	5.260	JD	3,591	21,549	05/30/2023	12/01/2049
709224-3I-7	PENNSYLVANIA ST TURNPIKE COMMI	2			1.F FE	1,128,673	88.1970	1,137,741	1,290,000	1,138,509	0	9,836	0	0	2.840	4.629	JD	3,053	36,636	05/12/2023	12/01/2031
709224-4C-0	PENNSYLVANIA ST TURNPIKE COMMI	2			1.F FE	1,353,299	78.0860	1,374,314	1,760,000	1,359,289	0	5,990	0	0	3.452	5.384	JD	5,063	30,378	06/29/2023	12/01/2043
717868-HV-8	PHILADELPHIA PA REDEV AUTH	2			1.F FE	1,000,000	101.3270	1,013,270	1,000,000	1,000,000	0	0	0	0	5.590	5.591	MS	18,633	14,907	05/18/2023	09/01/2041
717883-TS-1	PHILADELPHIA PA SCH DIST				1.E FE	6,176,049	95.0720	5,684,813	5,990,000	6,146,263	0	(5,050)	0	0	5.060	4.846	MS	101,031	303,904	03/20/2017	09/01/2042
717883-TZ-5	PHILADELPHIA PA SCH DIST				1.E FE	24,372,790	112.4190	22,421,970	19,945,000	23,557,928	0	(137,692)	0	0	6.765	5.120	JD	112,440	1,349,279	03/15/2017	06/01/2040
73209G-AZ-3	POMONA CA REVENUE	2			1.D FE	4,360,000	85.1710	3,713,456	4,360,000	4,360,000	0	0	0	0	4.050	4.050	MM	29,430	176,580	04/21/2017	05/01/2047
73358W-XQ-2	PORT AUTH N Y & N J				1.D FE	32,123,739	97.4300	29,180,285	29,950,000	31,889,522	0	(34,841)	0	0	4.810	4.405	AO	304,126	1,440,595	07/15/2016	10/15/2065
73358X-JB-9	PORT AUTH OF NEW YORK & NEW JE				1.D FE	320,000	103.8510	332,323	320,000	320,000	0	0	0	0	5.072	5.072	JJ	8,882	0	06/06/2023	07/15/2053
735240-S5-3	PORT OF PORTLAND OR ARPT REVEN	2			1.G FE	1,394,415	92.3530	1,385,295	1,500,000	1,401,147	0	6,732	0	0	3.865	4.819	JJ	28,988	28,988	04/11/2023	07/01/2032
736688-LX-8	PORTLAND OR CNTY CLG DIST				1.B FE	11,000,000	98.5400	10,839,400	11,000,000	11,000,000	0	0	0	0	4.637	4.629	JD	42,506	510,970	11/07/2018	06/01/2038
74442P-DJ-1	PUBLIC FIN AUTH WI REVENUE				2.C FE	7,000,000	88.1600	6,171,200	7,000,000	7,000,000	0	0	0	0	5.075	5.075	AO	88,813	355,250	04/26/2017	10/01/2032
74442P-DK-8	PUBLIC FIN AUTH WI REVENUE				2.C FE	23,000,000	84.0570	19,333,110	23,000,000	23,000,000	0	0	0	0	5.739	5.739	AO	329,993	1,319,970	04/26/2017	10/01/2037
757696-AN-9	REDONDO BEACH CA CNTY FING AU	2			1.C FE	7,468,116	86.6100	6,534,725	7,545,000	7,477,322	0	1,938	0	0	4.250	4.315	MM	53,444	320,663	03/19/2019	05/01/2049
757696-BD-0	REDONDO BEACH CA CNTY FING AU	2			1.C FE	4,285,000	75.6270	3,240,617	4,285,000	4,285,000	0	0	0	0	2.998	2.998	MM	21,411	128,464	07/02/2021	05/01/2041
75818R-AA-2	REED COLLEGE	2			1.D FE	5,000,000	80.9330	4,046,650	5,000,000	5,000,000	0	0	0	0	3.872	3.872	JJ	96,800	193,600	02/17/2022	07/01/2052
76913D-GB-7	RIVERSIDE CNTY CA INFRASTRUCTU				1.D FE	823,220	86.5600	865,600	1,000,000	829,215	0	5,995	0	0	2.230	5.236	MM	3,717	11,150	09/14/2023	11/01/2030
76913D-GC-5	RIVERSIDE CNTY CA INFRASTRUCTU				1.D FE	2,094,325	85.0840	2,127,100	2,500,000	2,122,762	0	28,437	0	0	2.330	4.651	MM	9,708	58,250	04/10/2023	11/01/2031
769318-ES-1	RIVERSOUTH OH AUTH REVENUE	2			1.C FE	1,417,263	101.3410	1,454,243	1,435,000	1,417,779	0	516	0	0	5.133	5.279	JD	6,138	31,100	07/10/2023	12/01/2034
769318-EZ-5	RIVERSOUTH OH AUTH REVENUE	2			1.C FE	2,024,010	102.7540	2,055,080	2,000,000	2,023,062	0	(948)	0	0	5.715	5.555	JD	9,525	48,260	07/20/2023	12/01/2049



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
786744-JG-8	SAGINAW MI HOSP FIN AUTH	2			1.E FE	2,150,000	.78 3850	1,685,278	2,150,000	2,150,000	.0	.0	.0	.0	3.255	3.255	JJ	34,991	69,983	02/28/2020	07/01/2040
786744-JH-6	SAGINAW MI HOSP FIN AUTH	2			1.E FE	3,500,000	.68 7550	2,406,425	3,500,000	3,500,000	.0	.0	.0	.0	3.385	3.385	JJ	59,238	118,475	02/28/2020	07/01/2050
79467B-BN-4	SALES TAX SECURITIZATION CORP				1.B FE	4,110,816	.82 4200	3,713,021	4,505,000	4,155,252	.0	9,774	.0	.0	3.820	4.385	JJ	86,046	172,091	04/08/2019	01/01/2048
79467B-FT-7	SALES TAX SECURITIZATION CORP	2			1.B FE	1,463,940	100 6560	1,509,840	1,500,000	1,465,870	.0	1,930	.0	.0	5.293	5.508	JJ	72,558	.0	03/08/2023	01/01/2041
796246-AG-1	SAN ANTONIO TX CUSTOMER FAC CH	2			1.G FE	2,000,000	.98 6020	1,972,040	2,000,000	2,000,000	.0	.0	.0	.0	4.503	4.503	JJ	45,030	90,060	07/15/2015	07/01/2026
79625G-FR-9	SAN ANTONIO TX ELEC & GAS REVE	2			1.D FE	5,052,560	.91 0880	4,554,400	5,000,000	5,044,599	.0	(4,552)	.0	.0	4.445	4.313	FA	92,604	222,250	04/05/2022	02/01/2047
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU	2			1.F FE	9,330,850	.75 7200	7,572,000	10,000,000	9,371,628	.0	23,706	.0	.0	3.103	3.572	JJ	155,150	310,300	04/05/2022	07/01/2043
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P				1.D FE	9,675,503	106 9220	9,606,942	8,985,000	9,650,289	.0	(25,213)	.0	.0	6.000	5.053	MM	89,850	269,550	07/13/2023	11/01/2040
79772E-CT-4	SAN FRANCISCO CITY & CNTY CA C	2			1.B FE	22,250,000	.86 4720	19,240,020	22,250,000	22,250,000	.0	.0	.0	.0	4.371	4.371	MS	324,183	972,548	02/08/2019	09/01/2049
798136-YB-7	SAN JOSE CA ARPT REVENUE	2			1.F FE	894,028	.85 0550	910,089	1,070,000	901,054	.0	7,026	.0	.0	2.560	4.933	MS	9,131	13,696	07/27/2023	03/01/2032
798136-YE-1	SAN JOSE CA ARPT REVENUE	2			1.F FE	392,730	.82 5280	412,640	500,000	398,007	.0	5,277	.0	.0	2.910	5.362	MS	4,850	7,275	03/09/2023	03/01/2035
798136-YL-5	SAN JOSE CA ARPT REVENUE	2			1.F FE	396,230	.79 6860	398,430	500,000	399,153	.0	2,923	.0	.0	3.240	5.176	MS	5,400	8,100	04/27/2023	03/01/2039
798153-NQ-1	SAN JOSE CA FING AUTH LEASE RE	2			1.C FE	1,509,940	.80 1810	1,603,620	2,000,000	1,519,310	.0	9,370	.0	.0	2.642	5.506	JD	4,403	26,420	09/07/2023	06/01/2035
798189-RS-7	SAN JOSE CA EVERGREEN CMNTY CL	2			1.B FE	739,630	.74 4350	744,350	1,000,000	743,559	.0	3,929	.0	.0	3.063	5.146	MS	10,210	15,315	06/16/2023	09/01/2045
802385-SY-1	SANTA MONICA CA CMNTY CLG DIST	2			1.C FE	999,920	.97 9960	979,960	1,000,000	999,952	.0	32	.0	.0	5.000	5.000	FA	20,833	25,000	04/13/2023	08/01/2042
83412P-FV-9	SOLANO CNTY CA CMNTY CLG DIST				1.C FE	537,944	.86 6660	541,663	625,000	542,460	.0	4,516	.0	.0	2.967	4.694	FA	7,727	9,272	04/27/2023	08/01/2033
83412P-HF-2	SOLANO CNTY CA CMNTY CLG DIST				1.C FE	1,302,840	.81 2780	1,337,023	1,645,000	1,316,774	.0	13,934	.0	.0	1.991	4.862	FA	13,647	16,376	07/13/2023	08/01/2032
835574-CB-8	Sonoma Cnty Ca Pension				1.C FE	5,266,120	104 2040	4,694,390	4,505,000	4,799,950	.0	(46,016)	.0	.0	6.000	4.002	JD	22,525	270,300	07/07/2023	08/01/2033
837227-BJ-9	SOUTH CENTRAL CT REGL WTR AUTH				1.D FE	2,309,314	.76 5460	1,710,803	2,235,000	2,287,706	.0	(7,182)	.0	.0	3.262	2.866	FA	30,377	72,906	11/20/2020	08/01/2044
83759Y-AC-8	S DAVIS UT SWR DIST RESOURCE R	2			2.B FE	6,878,564	.90 5690	6,158,692	6,800,000	6,828,183	.0	(8,803)	.0	.0	5.625	5.467	JD	31,875	382,500	05/23/2017	12/01/2037
850269-EZ-0	SPRINGDALE AR SALES & USE REVE	2			1.C FE	492,055	101 9620	509,810	500,000	492,287	.0	232	.0	.0	5.210	5.419	FA	10,203	.0	07/07/2023	08/01/2033
850269-FA-4	SPRINGDALE AR SALES & USE REVE				1.C FE	1,006,190	101 9500	1,019,500	1,000,000	1,005,859	.0	(331)	.0	.0	5.260	5.147	FA	20,602	.0	07/27/2023	08/01/2034
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA				1.E FE	21,155,917	101 3920	19,762,315	19,491,000	20,093,714	.0	(151,355)	.0	.0	5.000	4.074	MS	286,951	974,550	06/16/2016	09/15/2027
85732T-JR-4	STATE PUBLIC SCH BLDG AUTH PA				1.E FE	7,509,414	102 7610	6,946,644	6,760,000	7,149,876	.0	(58,990)	.0	.0	5.485	4.333	MS	109,176	370,786	01/31/2017	09/15/2029
86657M-BK-1	SUMTER LANDING FL CDD RECREATI				1.E FE	4,361,378	.90 0570	4,466,827	4,960,000	4,382,381	.0	21,004	.0	.0	4.172	5.303	AO	51,733	206,931	02/17/2023	10/01/2047
889184-AA-5	TOLEDO HOSPITAL/THE	2			3.B FE	20,697,360	.67 3750	13,475,000	20,000,000	20,588,210	.0	(15,601)	.0	.0	4.982	4.761	MM	127,318	996,400	10/22/2015	11/15/2045
89546R-TG-9	TRI-CNTY OR MET TRANSPRTN DIST				1.A FE	3,000,000	.73 4600	2,203,800	3,000,000	3,000,000	.0	.0	.0	.0	2.942	2.942	MS	29,420	88,260	10/06/2021	09/01/2048
89602N-VL-5	TRIBOROUGH NY BRIDGE & TUNNEL				1.D FE	1,147,466	104 1220	1,171,373	1,125,000	1,146,474	.0	(992)	.0	.0	5.450	5.118	MM	7,834	30,656	08/07/2023	11/15/2032
914072-K6-9	UNIV OF ARKANSAS AR UNIV REVEN	2			1.C FE	2,341,567	.89 9260	2,383,039	2,650,000	2,356,094	.0	14,528	.0	.0	3.338	4.780	MS	26,046	44,229	05/18/2023	09/15/2033
914126-DZ-5	UNIV OF CALIFORNIA CA REVENUES				1.D FE	2,840,959	109 8280	2,399,742	2,185,000	2,668,272	.0	(27,101)	.0	.0	5.946	3.824	MM	11,601	129,920	11/08/2016	05/15/2045
914126-HA-6	UNIV OF CALIFORNIA CA REVENUES				1.C FE	4,929,450	.94 5020	4,725,100	5,000,000	4,929,921	.0	46	.0	.0	4.858	4.928	MM	31,037	242,900	12/02/2015	05/15/2112
914126-XY-6	UNIV OF CALIFORNIA CA REVENUES				1.D FE	1,478,694	.91 3720	1,553,324	1,700,000	1,482,746	.0	4,052	.0	.0	4.131	5.431	MM	8,973	35,114	08/03/2023	05/15/2045
91412H-BU-6	UNIV OF CALIFORNIA CA REVENUES				1.C FE	2,000,000	.90 8380	1,816,760	2,000,000	2,000,000	.0	.0	.0	.0	4.428	4.428	MM	11,316	88,560	05/23/2018	05/15/2048
914440-UJ-0	UNIV OF MASSACHUSETTS MA BLDGA	2			1.C FE	2,500,000	.94 8280	2,370,700	2,500,000	2,500,000	.0	.0	.0	.0	4.306	4.305	MM	17,942	107,650	03/16/2022	11/01/2045
914453-AA-3	UNIVERSITY OF MIAMI				1.G FE	5,000,000	.85 5600	4,278,000	5,000,000	5,000,000	.0	.0	.0	.0	4.063	4.063	AO	50,788	203,150	03/31/2022	04/01/2052
914455-UJ-7	UNIV OF MICHIGAN MI				1.A FE	30,000,000	.89 9880	26,996,400	30,000,000	30,000,000	.0	.0	.0	.0	4.054	4.454	AO	334,050	1,336,200	10/06/2021	04/01/2122
915217-XA-6	UNIV OF VIRGINIA VA UNIV REVEN	2			1.A FE	923,641	.66 2710	603,066	910,000	923,600	.0	(22)	.0	.0	3.227	3.177	MS	9,789	29,366	08/11/2021	09/01/2119
91756T-AV-3	UTAH ST MUNI PWR AGY PWR SPLY	2			1.E FE	5,000,000	.91 7820	4,589,100	5,000,000	5,000,000	.0	.0	.0	.0	3.806	3.806	JJ	95,150	190,300	10/07/2016	07/01/2036
923078-CY-3	VENTURA CNTY CA PUBLIC FING AU				1.B FE	2,478,063	.89 4040	2,565,895	2,870,000	2,514,911	.0	36,848	.0	.0	1.962	4.867	MM	9,385	28,155	06/05/2023	11/01/2028
924214-FW-4	VERMONT ST MUNI BOND BANK				1.D FE	3,237,210	105 7510	3,172,530	3,000,000	3,215,603	.0	(21,607)	.0	.0	6.036	4.567	JD	15,090	181,080	05/04/2023	12/01/2035
924397-DE-9	VERNON CA ELEC SYS REVENUE				1.E FE	6,204,322	.99 1320	5,938,007	5,990,000	6,030,650	.0	(24,326)	.0	.0	4.650	4.203	FA	116,056	278,535	09/15/2015	08/01/2025
92778W-HZ-2	VIRGINIA ST CLG BLDG AUTH EDUC	2			1.B FE	9,950,600	.91 4900	9,149,000	10,000,000	9,955,426	.0	1,295	.0	.0	4.500	4.533	MS	150,000	450,000	11/06/2018	09/01/2048
92812U-X2-9	VIRGINIA ST HSG DEV AUTH CMILT				1.A FE	1,250,000	106 2570	1,328,213	1,250,000	1,250,000	.0	.0	.0	.0	6.241	6.241	MM	14,519	.0	10/05/2023	11/01/2038
92812U-X3-7	VIRGINIA ST HSG DEV AUTH CMILT				1.A FE	2,500,000	104 3300	2,608,250	2,500,000	2,500,000	.0	.0	.0	.0	6.404	6.404	MM	29,796	.0	10/05/2023	11/01/2043
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMILT	2			1.A FE	2,500,000	104 9780	2,624,450	2,500,000	2,500,000	.0	.0	.0	.0	6.514	6.514	MM	30,308	.0	10/05/2023	11/01/2048

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92812U-X5-2	VIRGINIA ST HSG DEV AUTH CMLT	2			1.A FE	835,000	105.3510	879,681	835,000	835,000	0	0	0	0	6.534	6.534	MM	10,154	0	10/05/2023	11/01/2053
92812V-D2-9	VIRGINIA ST HSG DEV AUTH	2			1.B FE	1,168,170	77.7600	1,166,400	1,500,000	1,170,805	0	2,635	0	0	3.834	5.321	AO	14,378	28,755	06/05/2023	04/01/2055
92817Z-WG-6	VIRGINIA ST PUBLIC BLDG AUTH P				1.B FE	4,067,842	106.1400	3,566,304	3,360,000	3,673,510	0	(54,547)	0	0	5.900	3.868	FA	82,600	198,240	09/16/2015	08/01/2030
92817S-TB-4	VIRGINIA ST PUBLIC SCH AUTH				1.B FE	343,454	104.1790	354,209	340,000	343,238	0	(217)	0	0	5.512	5.272	FA	7,809	0	08/24/2023	08/01/2030
929833-BY-6	WACO TX EDUCNL FIN CORP REVEN	2			1.E FE	1,399,488	76.6170	1,413,584	1,845,000	1,411,102	0	11,614	0	0	2.844	5.217	MS	17,491	26,236	06/07/2023	03/01/2040
940663-AD-9	WASHINGTON UNIVERSITY	2			1.B FE	17,999,480	84.8440	15,271,920	18,000,000	17,999,513	0	0	0	0	4.349	4.349	AO	165,262	782,820	04/01/2022	04/15/2122
941247-2E-7	WATERBURY CT				1.C FE	13,692,601	110.9190	13,066,258	11,780,000	13,276,092	0	(61,713)	0	0	7.089	5.805	JD	69,590	835,084	09/28/2015	12/01/2038
977100-EL-6	WISCONSIN ST GEN FUND ANNUAL A	2			1.C FE	21,000,000	93.1940	19,570,740	21,000,000	21,000,000	0	0	0	0	3.954	3.952	MM	138,390	830,340	01/12/2017	05/01/2036
982674-NK-5	WYANDOTTE CNTY/KANSAS CITY KS				1.F FE	1,245,210	85.3180	1,279,770	1,500,000	1,261,180	0	15,970	0	0	2.061	4.890	MS	10,305	15,458	06/16/2023	09/01/2030
982674-NL-3	WYANDOTTE CNTY/KANSAS CITY KS	2			1.F FE	651,638	83.4970	663,801	795,000	660,123	0	8,486	0	0	2.181	4.859	MS	5,780	8,669	05/25/2023	09/01/2031
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					1,164,627,241	XXX	1,063,202,287	1,136,393,152	1,151,748,272	0	(1,466,427)	0	0	XXX	XXX	XXX	13,830,802	45,543,096	XXX	XXX
3128MB-2R-4	FREDDIE MAC G06784	.CF.			1.A	8,427,867		7,812,630	8,227,488	8,367,338	0	(27,846)	0	0	3.500	3.247	MON	23,997	288,394	12/29/2011	10/01/2041
3128MB-FH-2	FREDDIE MAC G06168	.CF.			1.A	2,076,194		2,029,677	2,129,089	2,088,438	0	3,000	0	0	3.500	3.867	MON	6,210	74,518	12/06/2010	11/01/2040
3128M9-CN-0	FREDDIE MAC G06977	.CF.			1.A	4,263,707		3,830,461	4,175,627	4,240,307	0	(7,208)	0	0	3.000	2.753	MON	10,439	125,269	06/05/2012	04/01/2042
3128MJ-MB-3	Federal Home Loan Mtg Corp G08353	.CF.			1.A	1,458,161		1,450,487	1,459,757	1,457,882	0	(81)	0	0	4.500	4.533	MON	5,474	65,689	08/03/2009	07/01/2039
3128MJ-Q9-4	Federal Home Loan Mtg Corp G08479	.CF.			1.A	1,027,810		948,421	998,783	1,020,363	0	(1,898)	0	0	3.500	3.147	MON	2,913	34,957	04/03/2012	03/01/2042
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619	.CF.			1.A	934,495		834,551	912,955	929,819	0	(1,679)	0	0	3.000	2.759	MON	2,282	27,389	01/23/2015	12/01/2044
3128S2-SH-5	FREDDIE MAC T61420	.CF.			1.A	3,530,114		3,073,606	3,436,157	3,520,929	0	1,156	0	0	3.000	2.207	MON	8,590	103,085	12/17/2012	11/01/2042
31292H-X3-3	Federal Home Ln Mtg Corp C01598	.CF.			1.A	399,428		393,050	396,300	393,544	0	(997)	0	0	5.000	4.464	MON	1,610	19,315	01/12/2009	08/01/2033
31292S-A3-4	FREDDIE MAC C09026	.CF.			1.A	1,289,757		1,134,090	1,301,963	1,292,483	0	362	0	0	2.500	2.606	MON	2,712	32,549	02/12/2013	01/01/2043
312933-NC-4	FREDDIE MAC A86687	.CF.			1.A	2,278,301		2,311,569	2,316,671	2,291,149	0	5,574	0	0	4.500	4.693	MON	8,688	104,250	06/19/2009	06/01/2039
312939-3G-4	FREDDIE MAC A91699	.CF.			1.A	2,482,730		2,434,859	2,398,773	2,454,634	0	(7,345)	0	0	5.000	4.629	MON	9,995	119,939	04/14/2010	04/01/2040
312942-F7-7	FREDDIE MAC A93778	.CF.			1.A	3,912,435		3,683,990	3,796,177	3,892,638	0	(5,922)	0	0	4.000	3.325	MON	12,654	151,847	09/15/2010	09/01/2040
312946-P5-9	FREDDIE MAC A97644	.CF.			1.A	2,189,880		2,059,784	2,110,728	2,163,818	0	(12,859)	0	0	4.000	3.636	MON	7,036	84,429	09/01/2011	03/01/2041
31296R-PL-6	Federal Home Ln Mtg Corp A16727	.CF.			1.A	235,357		225,106	227,759	232,367	0	(701)	0	0	5.000	4.388	MON	949	11,388	01/12/2009	12/01/2033
3132DI-JX-2	Freddie Mac S08378	.CF.			1.A	4,970,482		5,039,156	4,883,494	4,970,092	0	(390)	0	0	7.000	6.882	MON	28,487	28,487	10/12/2023	11/01/2053
3132GS-EU-9	FREDDIE MAC Q07047	.CF.			1.A	5,766,693		5,290,005	5,766,693	5,766,693	0	0	0	0	3.000	3.004	MON	14,417	173,001	03/30/2012	03/01/2042
3132GS-TW-9	FREDDIE MAC Q07465	.CF.			1.A	4,156,405		3,823,748	4,026,793	4,126,187	0	(9,801)	0	0	3.500	3.067	MON	11,745	140,938	04/06/2012	04/01/2042
3132HP-Z7-2	Federal Home Ln Mtg Corp Q13466	.CF.			1.A	8,964,772		7,876,634	8,586,433	8,852,805	0	(44,216)	0	0	3.000	2.592	MON	21,466	257,593	01/03/2013	11/01/2042
3132JL-G0-1	Federal Home Loan Mtg Corp Q15206	.CF.			1.A	5,247,795		4,679,362	5,372,023	5,266,562	0	7,908	0	0	2.500	2.907	MON	11,192	134,301	03/11/2013	01/01/2043
3133JL-6P-9	Freddie Mac Q08078	.CF.			1.A	3,537,332		3,460,924	3,537,332	3,537,332	0	0	0	0	5.000	5.023	MON	14,739	176,867	06/13/2022	06/01/2052
3133JM-B0-9	Freddie Mac Q08147	.CF.			1.A	5,854,379		5,899,692	5,800,004	5,854,106	0	(273)	0	0	6.500	6.424	MON	31,417	0	12/04/2023	11/01/2053
3133JM-BU-0	Freddie Mac Q08151	.CF.			1.A	1,197,902		1,199,026	1,197,868	1,197,868	0	(34)	0	0	6.000	6.016	MON	5,995	0	12/05/2023	11/01/2053
3133JM-BV-8	Freddie Mac Q08152	.CF.			1.A	6,324,316		6,373,266	6,265,576	6,324,020	0	(296)	0	0	6.500	6.423	MON	33,939	0	12/04/2023	10/01/2053
3133JM-BX-4	Freddie Mac FR Q08154	.CF.			1.A	2,678,555		2,697,617	2,652,035	2,678,468	0	(87)	0	0	6.500	6.448	MON	14,365	0	12/07/2023	10/01/2053
3133N3-ZE-7	Freddie Mac REG141	.CF.			1.A	775,820		778,008	778,008	775,800	0	(20)	0	0	6.000	6.033	MON	3,890	0	12/11/2023	09/01/2053
3133N3-ZG-2	Freddie Mac REG143	.CF.			1.A	2,524,504		2,585,499	2,541,811	2,524,496	0	(7)	0	0	6.500	6.613	MON	13,768	13,768	10/24/2023	10/01/2053
31368H-NW-9	Federal Natl Mtg Assn 190405	.CF.			1.A	1,605,326		1,583,511	1,624,105	1,608,568	0	576	0	0	4.000	4.172	MON	5,414	64,964	03/24/2011	10/01/2040
3136A1-SB-2	Federal Natl Mtg Assn REMIC Ser 2011-94 CI ZC	.CF.			1.A	8,775,305		8,663,059	8,970,834	8,833,412	0	(41,295)	0	0	4.000	4.243	MON	29,903	358,833	10/26/2011	10/25/2041
3136A7-AL-6	Federal Natl Mtg Assn REMIC Ser 2012-68 CI GY	.CF.			1.A	10,134,375		9,339,075	10,000,000	10,027,528	0	(10,188)	0	0	3.000	2.887	MON	25,000	300,000	05/03/2013	07/25/2032
	Federal Natl Mtg Assn REMIC Ser 2012-107 CI HB	.CF.			1.A						0		0	0							
3136A8-5W-6	Federal Natl Mtg Assn REMIC Ser 2012-98 CI MB	.CF.			1.A	9,064,225		8,381,581	9,147,121	9,107,225	0	5,478	0	0	3.000	3.079	MON	22,868	274,414	05/15/2013	10/25/2032
3136A8-B0-2	Federal Natl Mtg Assn REMIC Ser 2012-98 CI MB	.CF.			1.A	2,110,818		1,973,402	2,124,094	2,116,951	0	698	0	0	3.000	3.055	MON	5,310	63,723	05/15/2013	09/25/2032
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ	.CF.			1.A	2,990,037		2,586,728	2,930,486	2,986,188	0	(5,507)	0	0	3.000	2.703	MON	7,326	87,915	08/22/2019	09/25/2042
3136AD-XX-2	Federal Natl Mtg Assn REMIC Ser 2013-26 CI HB	.CF.			1.A	20,668,306		18,571,138	20,250,637	20,361,192	0	(34,684)	0	0	3.000	2.831	MON	50,627	607,519	05/02/2013	04/25/2033

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AD-28-5	Federal Natl Mtg Assn	CF		4	1.A	8,448,438	.84	5,160	10,000,000	9,337,463	.0	125,388	.0	.0	2.500	3.895	MON	20,833	250,000	06/09/2014	05/25/2043
3136AE-TQ-0	Federal Natl Mtg Assn SERIES 201354 CLASS CU	CF		4	1.A	617,870	.87	5,550	619,806	618,132	.0	52	.0	.0	3.000	3.038	MON	1,550	18,594	03/20/2015	06/25/2033
3136AE-U2-1	Federal Natl Mtg Assn REMIC Ser 2013-60 CI CB	CF		4	1.A	23,892,699	.93	5,630	25,266,982	24,815,417	.0	104,464	.0	.0	3.000	3.496	MON	63,167	758,010	06/21/2013	06/25/2033
3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-86 CI GY	CF		4	1.A	15,002,546	.93	8,910	16,669,496	16,124,751	.0	101,427	.0	.0	3.000	4.071	MON	41,674	500,085	08/01/2013	08/25/2033
3136AF-V7-6	Federal Natl Mtg Assn REMIC Ser 2013-83 CI EB	CF		4	1.A	4,963,976	.93	8,400	5,548,279	5,355,407	.0	26,921	.0	.0	3.000	4.125	MON	13,871	166,448	08/01/2013	08/25/2033
3136AJ-KW-5	Fannie Mae SERIES 201413 CLASS CB	CF		4	1.A	14,534,670	.92	4,810	15,156,370	15,668,825	.0	23,075	.0	.0	2.500	3.637	MON	34,143	409,716	06/10/2014	03/25/2034
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ	CF		4	1.A	11,709,191	.90	5,750	11,505,813	12,192,989	.0	81,313	.0	.0	3.000	3.991	MON	31,758	374,973	12/01/2023	04/25/2034
3136AJ-VP-8	Fannie Mae SERIES 201418 CLASS BC	CF		4	1.A	9,305,447	.93	7,480	10,019,324	9,757,631	.0	32,209	.0	.0	3.000	3.741	MON	25,048	300,580	04/14/2014	04/25/2034
3136AK-AQ-6	FNR 2014-33	CF		4	1.A	3,703,868	.89	9,020	4,039,837	3,889,814	.0	24,441	.0	.0	3.000	3.731	MON	10,100	121,195	06/05/2014	06/25/2034
3136AM-XV-6	Fannie mae SERIES 201511 CLASS AQ	CF		4	1.A	8,748,415	.92	6,740	8,815,678	8,778,222	.0	1,719	.0	.0	3.000	3.076	MON	22,039	264,470	05/12/2015	03/25/2035
3136AM-Z3-6	Fannie mae 2015-18 TY	CF		4	1.A	5,928,393	.92	6,660	5,968,729	5,945,268	.0	1,154	.0	.0	3.000	3.065	MON	14,922	179,062	05/05/2015	04/25/2035
3136AV-ZS-1	FANNIE MAE SERIES 201716 CLASS JZ	CF		4	1.A	3,891,825	.88	9,430	3,985,520	3,985,633	.0	4,105	.0	.0	3.000	3.245	MON	9,964	119,566	06/04/2019	06/25/2047
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ	CF		4	1.A	11,828,188	.90	3,460	10,805,558	11,849,676	.0	(12,650)	.0	.0	3.500	3.627	MON	34,884	418,575	01/01/2023	02/25/2048
3136B5-QC-2	Fannie mae SERIES 201945 CLASS KL	CF		4	1.A	2,750,009	.84	6,300	2,325,175	2,766,000	.0	(1,342)	.0	.0	3.000	3.047	MON	6,915	82,980	09/16/2019	08/25/2049
3136B5-VJ-8	Fannie mae SERIES 201939 CLASS PZ	CF		4	1.A	3,297,526	.85	7,190	2,813,545	3,282,299	.0	(3,397)	.0	.0	3.000	2.918	MON	8,206	98,469	09/05/2019	08/25/2049
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL	CF		4	1.A	8,878,084	.97	6,390	9,142,796	9,363,833	.0	11,961	.0	.0	4.000	4.503	MON	31,213	374,553	12/07/2010	11/15/2040
3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ	CF		4	1.A	2,874,453	.99	15,710	2,685,712	2,708,554	.0	(6,401)	.0	.0	4.500	4.061	MON	10,157	121,885	03/08/2012	03/15/2041
3137A8-Z3-5	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW	CF		4	1.A	6,481,097	.96	2,810	6,782,697	7,044,670	.0	12,685	.0	.0	3.500	4.473	MON	20,547	246,563	06/24/2011	04/15/2031
3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B	CF		4	1.A	6,194,866	.96	3,500	6,478,943	6,724,414	.0	15,144	.0	.0	3.500	4.455	MON	19,613	235,355	06/23/2011	04/15/2031
3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB	CF		4	1.A	1,997,145	.91	2,810	1,876,987	2,056,263	.0	1,049	.0	.0	3.500	3.733	MON	5,997	71,969	02/22/2012	01/15/2042
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY	CF		4	1.A	3,942,540	.96	9,870	3,920,483	3,920,722	.0	(1,820)	.0	.0	4.000	3.965	MON	13,068	156,919	11/05/2013	02/15/2042
3137AU-HF-9	Federal Home Ln Mtg Corp REMIC Ser 4109 CI AY	CF		4	1.A	9,787,500	.92	5,470	9,254,709	10,000,000	.0	14,200	.0	.0	3.000	3.191	MON	25,000	300,000	05/23/2013	09/15/2032
3137AU-M5-5	Federal Home Ln Mtg Corp REMIC Ser 4102 CI HB	CF		4	1.A	9,796,875	.92	6,800	10,000,000	9,925,219	.0	14,270	.0	.0	3.000	3.184	MON	25,000	300,000	05/23/2013	09/15/2032
3137AY-BZ-3	Federal Home Ln Mtg Corp REMIC Ser 4150 CI YU	CF		4	1.A	22,080,507	.93	5,290	20,324,476	21,730,777	.0	(23,912)	.0	.0	3.000	2.877	MON	54,327	651,923	05/02/2013	08/15/2032
3137B1-50-1	Federal Home Ln Mtg Corp REMIC Ser 4177 CI AL	CF		4	1.A	21,347,328	.93	6,050	20,069,966	21,441,133	.0	4,854	.0	.0	3.000	3.047	MON	53,603	643,234	05/15/2013	03/15/2033
3137B1-A9-3	Federal Home Ln Mtg Corp REMIC Ser 4179 CI EB	CF		4	1.A	9,128,167	.93	9,330	8,609,366	9,165,402	.0	1,367	.0	.0	3.000	3.045	MON	22,914	274,962	05/15/2013	03/15/2033
3137B2-FH-8	Federal Home Ln Mtg Corp SERIES 4206 CLASS EU	CF		4	1.A	961,233	.89	1,300	859,434	962,020	.0	204	.0	.0	3.000	3.054	MON	2,411	28,927	03/20/2015	05/15/2033
3137B9-5K-7	FHR 4316 MB	CF		4	1.A	1,855,323	.95	3,210	1,806,334	1,895,000	.0	5,282	.0	.0	3.500	3.728	MON	2,948	66,325	06/05/2014	03/15/2034
3137BA-UM-2	Federal Home Ln Mtg Corp REMIC Ser 4340 CI EW	CF		4	1.A	7,457,500	.93	4,920	8,000,000	7,808,237	.0	44,897	.0	.0	3.000	3.654	MON	20,000	240,000	06/05/2014	05/15/2034
3137BB-HG-8	FHLMC 4350 Class DY	CF		4	1.A	6,528,151	.96	1,990	6,520,505	6,137,824	.0	(16,776)	.0	.0	4.000	3.380	MON	20,459	245,513	11/12/2014	06/15/2044
3137BH-UM-5	Freddie Mac	CF		4	1.A	1,604,677	.93	6,520	1,535,387	1,625,337	.0	658	.0	.0	3.000	3.226	MON	2,186	49,184	05/12/2015	04/15/2035
3137F5-Z2-1	FREDDIE MAC SERIES 4791 CLASS Z	CF		4	1.A	3,361,460	.94	0,170	3,158,602	3,359,609	.0	441	.0	.0	4.000	4.010	MON	11,199	134,384	08/07/2018	05/15/2048
3137FH-CC-5	FREDDIE MAC SERIES 4824 CLASS ZM	CF		4	1.A	5,353,265	.94	0,970	5,023,231	5,338,367	.0	1,153	.0	.0	4.000	3.975	MON	17,795	213,535	09/07/2018	09/15/2048
3137FH-HP-1	FREDDIE MAC SERIES 4821 CLASS ZM	CF		4	1.A	4,296,955	.91	1,410	3,875,703	4,252,449	.0	(156)	.0	.0	3.500	3.352	MON	12,403	148,836	06/12/2019	05/15/2048
3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ	CF		4	1.A	10,627,202	.97	5,280	9,883,665	10,134,179	.0	99,608	.0	.0	4.500	3.930	MON	38,003	456,038	09/10/2018	09/15/2048
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ	CF		4	1.A	7,809,282	.97	5,130	7,403,925	7,754,657	.0	27,833	.0	.0	4.500	4.167	MON	28,073	341,674	09/15/2018	09/15/2048
3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE	CF		4	1.A	10,364,600	.97	5,250	9,950,283	10,202,809	.0	26,696	.0	.0	4.500	4.287	MON	38,261	459,126	11/14/2018	12/15/2048
3137FK-C7-9	FREDDIE MAC SERIES 4852 CLASS MY	CF		4	1.A	3,067,348	.94	8,960	2,761,306	2,909,809	.0	8,888	.0	.0	4.000	3.337	MON	9,699	116,392	06/06/2019	12/15/2048
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB	CF		4	1.A	8,203,986	.97	5,270	7,553,173	8,098,442	.0	25,739	.0	.0	4.500	3.633	MON	29,043	348,511	04/16/2019	01/15/2049
31385X-NR-4	Federal Natl Mtg Assn Pool 555800	CF		4	1.A	247,654	.104	0,880	239,352	243,977	.0	(806)	.0	.0	5.500	4.905	MON	1,097	13,164	01/06/2009	10/01/2033
3138A4-4Z-5	Fannie Mae AH3539	CF		4	1.A	2,442,685	.97	4,560	2,403,430	2,446,611	.0	1,089	.0	.0	4.000	4.134	MON	8,221	98,648	03/22/2011	02/01/2041
3138AX-CF-6	Fannie Mae AJ5469	CF		4	1.A	2,210,894	.94	9,580	2,079,279	2,204,024	.0	(2,345)	.0	.0	3.500	3.381	MON	6,387	78,639	10/27/2011	11/01/2041
3138EK-RA-5	Fannie Mae AL3180	CF		4	1.A	2,842,694	.91	8,950	2,651,653	2,885,526	.0	796	.0	.0	3.000	3.239	MON	7,214	86,566	05/07/2014	01/01/2043

E10.10

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EN-2P-3	Fannie Mae AL6181	.CF.		4	1.A	2,624,160	.92	4,050	2,378,775	2,574,283	2,615,486	0	(2,763)	0	3.000	2.723	MON	6,436	77,229	02/18/2015	11/01/2044
3138MO-BE-9	Fannie Mae A08136	.CF.		4	1.A	12,883,101	.91	7,340	11,521,107	12,559,306	12,789,842	0	(17,468)	0	3.000	2.724	MON	31,398	376,779	08/16/2012	08/01/2042
3138NY-GE-9	Fannie Mae AR1996	.CF.		4	1.A	3,251,520	.92	3,650	3,073,754	3,262,896	3,262,896	0	1,586	0	3.000	3.354	MON	8,320	99,835	05/07/2014	02/01/2043
3138W1-F4-4	Fannie Mae AR3786	.CF.		4	1.A	970,436	.91	8950	909,402	989,610	974,115	0	(258)	0	3.000	3.229	MON	2,474	29,688	05/13/2014	02/01/2043
3138W9-G8-7	Fannie Mae AS0222	.CF.		4	1.A	4,634,595	.97	5770	4,328,222	4,435,682	4,600,241	0	(3,187)	0	4.000	3.281	MON	14,786	177,427	08/07/2013	08/01/2043
3138WU-UM-6	Fannie Mae AT5987	.CF.		4	1.A	13,974,938	.91	7330	13,277,119	14,473,599	14,056,947	0	2,998	0	3.000	3.502	MON	36,184	434,640	11/21/2013	04/01/2043
3138Y1-6I-0	Fannie Mae pool	.CF.		4	1.A	285,880	.98	5760	258,356	262,088	279,728	0	(3,846)	0	4.500	3.765	MON	983	11,794	04/28/2015	10/01/2044
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB	.CF.		4	1.A	225,112	102	6350	225,477	219,688	220,814	0	(104)	0	6.000	5.836	MON	1,098	13,181	09/27/2005	12/25/2032
31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG	.CF.		4	1.A	8,564,149	.99	9620	8,352,055	8,355,267	8,421,988	0	(7,277)	0	5.000	4.732	MON	34,814	417,763	03/16/2010	02/25/2035
31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG	.CF.		4	1.A	6,555,489	100	0640	6,399,706	6,395,599	6,452,045	0	(1,598)	0	5.000	4.726	MON	26,648	319,780	03/15/2010	05/25/2035
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH	.CF.		4	1.A	501,649	104	4600	509,688	487,926	492,910	0	367	0	6.500	6.315	MON	2,643	31,715	11/02/2006	07/25/2036
31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ	.CF.		4	1.A	62,900	.98	8360	62,736	63,475	63,309	0	30	0	4.500	4.676	MON	238	2,856	08/03/2009	10/15/2025
31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ	.CF.		4	1.A	201,409	105	1490	207,525	197,363	198,021	0	590	0	6.500	6.415	MON	1,069	12,829	05/16/2007	08/25/2036
31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB	.CF.		4	1.A	258,862	104	3920	264,932	253,786	255,706	0	286	0	6.500	6.347	MON	1,375	16,496	08/17/2006	09/25/2036
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D	.CF.		4	1.A	281,660	104	4310	295,248	282,720	281,581	0	(5)	0	6.500	6.582	MON	1,531	18,377	06/12/2007	08/25/2036
31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH	.CF.		4	1.A	3,873,158	.98	6920	3,657,881	3,706,371	3,784,148	0	(923)	0	4.500	3.960	MON	13,899	166,787	09/10/2010	07/25/2039
31396Q-Q9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB	.CF.		4	1.A	2,262,332	.97	6450	2,337,626	2,394,002	2,347,980	0	7,180	0	4.000	4.880	MON	7,980	95,760	02/18/2010	09/25/2029
31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB	.CF.		4	1.A	584,655	105	0660	619,066	584,789	583,174	0	295	0	6.500	6.560	MON	3,168	38,011	02/26/2008	08/25/2037
31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA	.CF.		4	1.A	1,664,949	.98	8520	1,772,183	1,792,773	1,719,885	0	159	0	4.500	5.405	MON	6,723	80,675	11/04/2009	04/25/2038
31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB	.CF.		4	1.A	332,842	104	0610	341,871	328,530	329,628	0	(413)	0	6.000	5.944	MON	1,643	19,712	12/11/2006	08/15/2036
31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY	.CF.		4	1.A	2,585,849	102	1050	2,502,629	2,451,042	2,502,343	0	(2,935)	0	5.500	4.769	MON	11,234	134,807	01/25/2010	08/15/2036
31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM	.CF.		4	1.A	2,022,653	100	6630	2,081,183	2,067,476	2,041,612	0	603	0	5.000	5.316	MON	8,614	103,374	06/02/2009	08/15/2036
31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ	.CF.		4	1.A	2,408,466	.99	0410	2,563,564	2,588,399	2,502,130	0	11,577	0	4.500	5.626	MON	9,707	116,478	08/24/2009	03/15/2037
31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL	.CF.		4	1.A	2,185,417	.97	6630	2,263,047	2,317,208	2,281,892	0	3,892	0	4.000	4.710	MON	7,724	92,688	05/11/2009	04/25/2029
31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB	.CF.		4	1.A	110,740	.99	3290	112,799	113,561	113,165	0	113	0	4.000	4.408	MON	379	4,542	03/02/2011	03/25/2026
31397S-5N-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B	.CF.		4	1.A	9,624,059	.96	1950	10,086,879	10,485,866	10,217,493	0	26,422	0	3.500	4.370	MON	30,584	367,005	06/23/2011	05/25/2031
31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY	.CF.		4	1.A	7,356,244	.96	2350	7,726,379	8,028,643	7,813,149	0	12,965	0	3.500	4.449	MON	23,417	281,003	06/22/2011	05/25/2031
31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B	.CF.		4	1.A	5,629,912	.96	2770	5,925,868	6,155,011	5,999,013	0	23,717	0	3.500	4.474	MON	17,952	215,425	06/21/2011	06/25/2031
31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE	.CF.		4	1.A	457,139	100	0910	461,813	461,392	458,682	0	(2)	0	5.000	5.121	MON	1,922	23,070	01/08/2010	07/15/2038
31398E-6I-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC	.CF.		4	1.A	113,863	.99	4920	116,676	117,271	116,954	0	128	0	4.000	4.546	MON	391	4,691	02/26/2010	06/15/2024
31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD	.CF.		4	1.A	2,698,058	100	0600	2,699,675	2,698,058	2,698,058	0	0	0	5.000	5.023	MON	11,242	134,903	04/21/2010	02/25/2040
31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB	.CF.		4	1.A	3,050,118	100	5560	3,048,027	3,031,173	3,033,121	0	(1,552)	0	5.000	4.928	MON	12,630	151,559	04/27/2010	02/25/2040
31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 CI B	.CF.		4	1.A	108,622	.99	3240	113,045	113,815	113,355	0	231	0	4.000	4.784	MON	379	4,553	01/13/2010	09/15/2024
31398M-G6-5	Federal Natl Mtg Assn REMIC Ser 2010-17 CI EB	.CF.		4	1.A	3,550,804	.98	6900	3,353,397	3,397,899	3,459,756	0	(2,804)	0	4.500	4.086	MON	12,742	152,905	09/07/2010	03/25/2040
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD	.CF.		4	1.A	2,368,789	.10	7250	1,322,580	0	1,854,065	0	(238,184)	0	0.557	(23.914)	MON	1,142	117,233	05/01/2013	12/25/2040
31402C-PL-0	Federal Natl Mtg Assn 725027	.CF.		4	1.A	861,697	102	7570	859,604	836,802	850,517	0	(1,707)	0	5.000	4.487	MON	3,487	41,840	02/18/2009	11/01/2033
3140A1-A4-9	Fannie Mae DA0926	.CF.		4	1.A	2,593,630	100	6250	2,609,433	2,593,225	2,593,589	0	(40)	0	6.000	6.036	MON	12,966	0	12/08/2023	09/01/2053
3140MM-Z5-0	Fannie Mae BV7963	.CF.		4	1.A	2,607,420	.99	5040	2,628,575	2,641,680	2,608,100	0	340	0	5.500	5.649	MON	12,108	145,292	10/07/2022	07/01/2052
3140N2-VF-5	Fannie Mae BI9613	.CF.		4	1.A	3,318,864	100	6250	3,326,095	3,305,436	3,318,566	0	(299)	0	6.000	5.927	MON	16,527	99,163	06/05/2023	06/01/2053
3140N2-XJ-5	Fannie Mae BI9680	.CF.		4	1.A	4,283,640	101	3960	4,317,121	4,257,695	4,283,150	0	(490)	0	6.500	6.489	MON	23,063	115,313	07/06/2023	07/01/2053
3140N2-XK-2	Fannie Mae BI9681	.CF.		4	1.A	2,002,294	100	6250	2,003,538	1,991,094	2,002,110	0	(184)	0	6.000	5.986	MON	9,955	39,822	07/12/2023	07/01/2053
3140N7-TH-3	Fannie Mae BX3251	.CF.		4	1.A	3,180,879	100	6250	3,196,764	3,176,908	3,180,640	0	(239)	0	6.000	6.026	MON	15,885	95,307	06/05/2023	01/01/2053
3140N8-7J-1	Fannie Mae BX4496	.CF.		4	1.A	7,052,990	102	0480	7,168,336	7,024,453	7,052,720	0	(270)	0	7.000	7.016	MON	40,976	40,976	10/18/2023	10/01/2053
3140NL-3M-9	Fannie Mae BY4403	.CF.		4	1.A	5,180,409	100	6250	5,170,105	5,137,992	5,179,641	0	(768)	0	6.000	5.961	MON	25,690	154,140	06/15/2023	05/01/2053
3140NL-5M-7	Fannie Mae BY4451	.CF.		4	1.A	2,736,805	100	6250	2,730,234	2,713,275	2,736,480	0	(324)	0	6.000	5.958	MON	13,566	54,266	07/13/2023	06/01/2053

E10.11

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140NS-FJ-8	Fannie Mae BY9168			4	1.A	5,758,057	100.6250	5,787,715	5,751,766	5,757,958	0	(89)	0	0	6.000	6.028	MON	28,759	0	12/08/2023	09/01/2053
31412P-YR-6	Federal Natl Mtg Assn 931420			4	1.A	1,632,585	97.5010	1,554,851	1,594,710	1,620,398	0	(4,237)	0	0	4.000	3.672	MON	5,316	63,789	08/04/2010	06/01/2039
31416H-4X-0	Federal National Mortg Assoc AA0837			4	1.A	220,819	99.3650	221,529	222,944	221,279	0	274	0	0	4.500	4.628	MON	836	10,032	06/23/2009	01/01/2039
31416M-3A-0	Federal National Mortg Assoc AA4392			4	1.A	988,838	97.6850	955,788	978,442	985,868	0	(225)	0	0	4.000	3.800	MON	3,261	39,138	06/01/2011	04/01/2039
31416W-7D-8	Federal National Mortg Assoc AB1791			4	1.A	2,915,005	94.6460	2,777,154	2,934,261	2,918,877	0	1,047	0	0	3.500	3.572	MON	8,558	102,699	11/15/2010	11/01/2040
31416W-FW-7	Federal National Mortg Assoc AB1080			4	1.A	575,168	99.3650	563,242	566,842	572,180	0	(467)	0	0	4.500	4.327	MON	2,126	25,508	05/12/2010	05/01/2040
31417A-JM-2	Fannie Mae AB3867			4	1.A	2,866,775	94.6410	2,615,876	2,763,990	2,842,203	0	(4,424)	0	0	3.500	2.974	MON	8,062	96,740	03/08/2012	11/01/2041
31417A-LS-6	Fannie Mae AB3936			4	1.A	6,614,667	94.9580	6,127,468	6,452,842	6,567,396	0	(14,412)	0	0	3.500	3.206	MON	18,821	225,849	12/12/2011	11/01/2041
31417C-UY-9	Fannie Mae AB5998			4	1.A	1,149,893	90.8280	998,103	1,098,897	1,145,785	0	2,711	0	0	3.500	1.618	MON	3,205	38,461	10/01/2012	08/01/2042
31417D-ZZ-9	Fannie Mae AB7059			4	1.A	6,927,889	86.8630	5,874,588	6,763,040	6,888,868	0	(7,624)	0	0	2.500	2.180	MON	14,090	169,076	11/29/2012	11/01/2042
31417E-WF-4	Fannie Mae AB7845			4	1.A	8,512,931	92.3650	8,069,444	8,736,505	8,550,540	0	9,059	0	0	3.000	3.358	MON	21,841	262,095	04/15/2014	02/01/2043
31417E-ZA-2	Fannie Mae AB7936			4	1.A	2,591,339	91.1880	2,425,529	2,659,915	2,603,776	0	3,671	0	0	3.000	3.335	MON	6,650	79,797	04/14/2014	02/01/2043
31417K-LX-3	Fannie Mae AC1241			4	1.A	517,052	101.3270	513,013	506,293	512,285	0	(3,618)	0	0	5.000	4.816	MON	2,110	25,315	08/13/2009	07/01/2039
31418A-DB-1	Federal Natl Mtg Assn MA0997			4	1.A	3,644,607	91.7340	3,347,522	3,649,169	3,643,940	0	(264)	0	0	3.000	3.009	MON	9,123	109,475	03/27/2012	02/01/2042
31418A-N6-1	Federal Natl Mtg Assn MA1312			4	1.A	5,479,024	85.1700	4,617,433	5,421,421	5,470,015	0	10,688	0	0	2.500	2.263	MON	11,295	135,536	12/13/2012	12/01/2042
31418E-G4-6	Fannie Mae MA4718			4	1.A	5,681,870	97.6970	5,551,029	5,681,870	5,681,870	0	0	0	0	5.000	5.023	MON	23,674	284,094	06/13/2022	07/01/2052
31418E-JD-3	Fannie Mae MA4759			4	1.A	1,321,013	99.5040	1,331,731	1,338,370	1,321,358	0	172	0	0	5.500	5.649	MON	6,134	73,610	10/07/2022	07/01/2052
31418E-K5-8	Fannie Mae MA4815			4	1.A	2,153,299	100.6250	2,174,913	2,161,404	2,153,266	0	(33)	0	0	6.000	6.059	MON	43,228	83,228	08/03/2023	09/01/2052
31418E-KX-7	Fannie Mae MA4809			4	1.A	13,006,753	99.5040	13,112,279	13,177,651	13,010,085	0	1,640	0	0	5.500	5.649	MON	60,398	724,771	10/07/2022	09/01/2052
31418E-NK-2	Fannie Mae MA4893			4	1.A	1,454,845	99.5040	1,468,508	1,475,830	1,455,012	0	167	0	0	5.500	5.665	MON	6,764	33,821	06/29/2023	11/01/2052
31418E-PM-6	Fannie Mae MA4927			4	1.A	1,529,551	100.6250	1,536,113	1,526,572	1,529,457	0	(95)	0	0	6.000	6.019	MON	7,633	30,531	08/10/2023	11/01/2052
31418E-QZ-6	Fannie Mae MA4971			4	1.A	2,854,467	101.3960	2,876,782	2,837,182	2,854,193	0	(273)	0	0	6.500	6.380	MON	15,368	51,173	09/07/2023	02/01/2053
31418E-SZ-4	Fannie Mae MA5035			4	1.A	1,839,918	100.6250	1,856,494	1,844,963	1,839,872	0	(47)	0	0	6.000	6.062	MON	9,225	46,124	07/06/2023	05/01/2053
31418E-TJ-9	Fannie Mae MA5052			4	1.A	980,857	99.5040	987,408	992,330	980,952	0	95	0	0	5.500	5.636	MON	4,548	27,289	06/02/2023	03/01/2053
31418E-U5-7	Fannie Mae MA5103			4	1.A	7,258,225	100.6250	7,257,737	7,212,658	7,257,698	0	(527)	0	0	6.000	5.920	MON	36,063	216,380	06/29/2023	06/01/2053
31418E-V2-3	Fannie Mae MA5132			4	1.A	17,565,619	100.6250	17,745,020	17,634,801	17,565,211	0	(408)	0	0	6.000	6.075	MON	88,174	198,809	11/27/2023	07/01/2053
31418E-VP-2	Fannie Mae MA5121			4	1.A	629,168	103.1880	643,791	623,904	629,136	0	(32)	0	0	7.000	6.972	MON	3,639	3,639	10/19/2023	08/01/2053
31418E-WD-8	Fannie Mae MA5143			4	1.A	1,835,684	101.3960	1,844,589	1,819,197	1,835,465	0	(219)	0	0	6.500	6.460	MON	9,854	39,416	08/03/2023	08/01/2053
31418E-WN-6	Fannie Mae MA5152			4	1.A	1,720,363	100.6250	1,735,433	1,724,654	1,720,331	0	(32)	0	0	6.000	6.061	MON	8,623	25,870	08/31/2023	09/01/2053
31418E-X4-7	Fannie Mae MA5198			4	1.A	3,617,153	102.0480	3,654,696	3,581,339	3,616,857	0	(295)	0	0	7.000	6.957	MON	20,891	41,782	01/05/2021	09/01/2053
31418E-XR-6	Fannie Mae MA5187			4	1.A	1,774,519	100.6250	1,801,940	1,790,748	1,774,518	0	(2)	0	0	6.000	6.124	MON	8,954	0	11/28/2023	09/01/2053
31418E-XX-3	Fannie Mae MA5193			4	1.A	12,753,871	103.1880	13,008,272	12,606,442	12,752,908	0	(962)	0	0	7.000	6.941	MON	73,538	101,821	10/25/2023	11/01/2053
31418E-Y5-3	Fannie Mae MA5231			4	1.A	10,159,505	102.0480	10,197,120	9,992,444	10,159,088	0	(417)	0	0	7.000	6.892	MON	58,289	0	11/29/2023	11/01/2053
31418E-YQ-7	Fannie Mae MA5218			4	1.A	3,014,057	103.1880	3,076,957	2,981,908	3,013,883	0	(174)	0	0	7.000	6.950	MON	17,394	17,394	10/26/2023	11/01/2053
31418E-ZG-8	Fannie Mae FN MA5242			4	1.A	1,286,103	101.3960	1,289,945	1,272,188	1,286,059	0	(44)	0	0	6.500	6.440	MON	6,891	0	12/06/2023	11/01/2053
31419C-2B-8	Fannie Mae AE2569			4	1.A	737,826	95.4550	743,256	778,644	742,305	0	(6,371)	0	0	3.500	5.049	MON	2,271	27,253	01/05/2021	09/01/2040
31419C-3V-3	Fannie Mae AE2611			4	1.A	1,707,204	95.4550	1,745,237	1,828,331	1,739,228	0	15,751	0	0	3.500	4.347	MON	5,333	63,991	02/07/2011	09/01/2040
31419C-BX-0	Fannie Mae AE1853			4	1.A	680,694	97.5010	674,001	691,279	682,800	0	835	0	0	4.000	4.221	MON	2,304	27,651	03/01/2011	08/01/2040
31419C-Z4-8	Fannie Mae AE2562			4	1.A	299,457	97.5010	299,512	304,113	299,949	0	(834)	0	0	4.000	4.379	MON	1,014	12,165	03/01/2011	09/01/2040
31419D-LQ-2	Fannie Mae AE3034			4	1.A	352,335	90.8280	339,541	373,830	359,619	0	643	0	0	3.500	4.043	MON	1,090	13,084	12/13/2010	09/01/2040
31419E-XR-5	Fannie Mae AE4287			4	1.A	1,572,561	95.4550	1,551,766	1,625,648	1,584,669	0	1,488	0	0	3.500	3.960	MON	4,741	56,898	05/31/2011	09/01/2040
31419G-YQ-1	Fannie Mae AE6118			4	1.A	1,842,994	95.3310	1,731,510	1,816,317	1,835,574	0	(1,299)	0	0	3.500	3.281	MON	5,298	63,571	08/23/2011	10/01/2040
31419K-KE-4	Fannie Mae AE8392			4	1.A	4,430,511	95.3310	4,245,611	4,453,556	4,434,259	0	1,419	0	0	3.500	3.558	MON	12,990	155,874	08/09/2011	11/01/2040
31419L-XJ-7	Fannie Mae AE9880			4	1.A	2,405,645	97.5250	2,409,356	2,470,496	2,414,782	0	(9,124)	0	0	4.000	4.555	MON	8,235	98,820	02/08/2011	12/01/2040
35563P-AM-1	Freddie Mac - SRT SERIES 20171 CLASS MB			4	1.A	17,134,702	74.5120	13,659,852	18,332,500	17,219,038	0	6,646	0	0	3.000	3.758	MON	45,831	549,975	09/21/2017	01/25/2056

E10.12

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35563P-GH-6	Freddie Mac - SCRT SERIES 20183 CLASS MB	.CF..		4	1.A	15,066,010	81.4030	13,024,552	16,000,000	15,146,515	0	41,552	0	0	3.500	4.194	MON	46,667	560,000	08/09/2018	08/25/2057
911760-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 CI 10			4	1.A	357,736	0.9700	92,197	0	205,833	0	(20,993)	0	0	0.455	(7.223)	MON	3,599	45,562	01/23/2012	05/15/2033
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						783,722,436	XXX	751,551,015	792,918,476	790,285,709	0	413,021	0	0	XXX	XXX	XXX	2,619,708	24,638,584	XXX	XXX
3136AT-Y2-4	FANNIEMAE-ACES SERIES 2016M10 CLASS (CMBS) AQ	.CF..		4	1.A	12,435,000	90.9510	10,914,160	12,000,000	12,307,674	0	(20,211)	0	0	3.726	3.482	MON	37,260	451,156	01/10/2017	11/25/2045
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z	.CF..		4	1.A	7,042,111	68.7670	4,714,473	6,855,689	7,034,860	0	(2,596)	0	0	2.650	2.480	MON	15,140	179,095	12/01/2023	05/25/2050
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ	.CF..		4	1.A	8,378,315	97.5270	8,073,051	8,277,722	8,340,487	0	5,098	0	0	4.500	4.353	MON	31,041	372,497	11/13/2018	12/15/2048
3137FK-D2-9	FREDDIE MAC SERIES 4852 CLASS ZM	.CF..		4	1.A	8,877,594	94.0800	7,949,806	8,450,041	8,794,873	0	25,487	0	0	4.000	3.330	MON	28,167	338,002	07/11/2019	12/15/2048
3138EP-QJ-6	FNMA AL 6756	.CF..		4	1.A	10,488,807	90.2470	8,684,236	9,622,759	10,473,506	0	183,150	0	0	3.921	(1.757)	MON	32,490	451,466	04/29/2015	03/01/2045
3138L3-O6-5	FN AM3176	.CF..		4	1.A	4,206,533	91.4670	3,741,208	4,090,217	4,172,657	0	(4,160)	0	0	3.770	3.534	MON	12,850	154,201	06/08/2015	05/01/2043
3138L6-5P-9	Fannie Mae AM5731	.CF..		4	1.A	7,576,965	95.0000	6,473,857	6,814,583	7,371,144	0	(24,807)	0	0	4.130	3.252	MON	23,454	281,442	04/29/2015	07/01/2044
3138L6-LM-8	Fannie Mae AM5731	.CF..		4	1.A	2,587,612	92.9160	2,284,802	2,458,995	2,565,890	0	(4,880)	0	0	3.990	3.522	MON	8,176	98,114	06/13/2019	06/01/2044
3138L7-LJ-3	Fannie Mae	.CF..		4	1.A	10,533,607	96.6750	9,456,370	9,781,643	10,079,383	0	(52,785)	0	0	3.700	2.605	MON	31,165	366,947	02/17/2015	10/01/2029
3138L7-W2-8	Fannie Mae	.CF..		4	1.A	8,440,904	95.1090	7,372,576	7,751,727	8,214,602	0	(27,493)	0	0	4.090	3.283	MON	27,301	321,449	05/12/2015	11/01/2039
3138L8-6R-0	FNMA	.CF..		4	1.A	4,946,004	91.7010	4,278,800	4,666,041	4,852,053	0	(11,154)	0	0	3.430	2.909	MON	13,782	162,268	03/18/2015	03/01/2040
3138L8-W8-3	FNMA	.CF..		4	1.A	7,891,129	92.6700	7,002,021	7,555,839	7,715,808	0	(20,700)	0	0	3.410	2.844	MON	22,187	261,233	03/11/2015	01/01/2032
3138LK-UP-0	Fannie Mae AN6899	.CF..		4	1.A	7,662,601	84.5440	6,736,713	7,968,258	7,712,611	0	9,072	0	0	3.390	3.724	MON	23,261	273,876	04/05/2018	12/01/2045
3138LN-4G-3	Fannie Mae AN9822	.CF..		4	1.A	6,319,549	92.6260	5,380,631	5,808,993	6,202,320	0	(26,417)	0	0	3.980	3.021	MON	19,909	234,409	06/28/2019	07/01/2038
3140HT-Z8-5	Fannie Mae BL2566	.CF..		4	1.A	11,475,871	86.6920	9,942,432	11,468,703	11,471,552	0	(1,000)	0	0	3.770	3.774	MON	37,232	438,375	04/23/2019	05/01/2049
3140HU-AE-6	Fannie Mae BL2704	.CF..		4	1.A	2,868,671	94.0560	2,630,743	2,796,998	2,858,882	0	(2,226)	0	0	4.300	4.107	MON	10,023	120,271	05/08/2019	06/01/2049
3140HW-BB-4	Fannie Mae BL4562	.CF..		4	1.A	3,274,292	79.8840	2,550,286	3,192,485	3,263,543	0	(2,650)	0	0	2.930	2.745	MON	8,055	94,839	09/03/2019	10/01/2049
3140HW-BL-5	Fannie Mae BL4542	.CF..		4	1.A	13,471,120	75.8890	10,102,290	13,312,000	13,448,863	0	(5,481)	0	0	3.110	3.024	MON	35,650	419,753	09/12/2019	10/01/2049
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2	.CF..		4	1.B	6,071,170	79.5090	4,415,872	5,553,958	6,014,895	0	(13,143)	0	0	4.312	3.693	MON	3,992	239,983	07/26/2019	10/25/2052
35563P-CB-3	Freddie Mac - SCRT 17-3	.CF..		4	1.A	18,141,991	75.8660	14,909,009	19,651,736	18,295,491	0	21,354	0	0	3.250	4.073	MON	53,223	576,055	11/01/2023	07/25/2056
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ	.CF..		4	1.A	12,431,441	73.5560	9,524,542	12,948,641	12,396,432	0	15,881	0	0	3.500	4.124	MON	37,767	444,726	12/01/2023	08/25/2058
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						175,121,287	XXX	147,137,878	171,027,028	173,587,526	0	40,339	0	0	XXX	XXX	XXX	512,125	6,280,157	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,123,470,964	XXX	1,961,891,180	2,100,338,656	2,115,621,507	0	(1,013,067)	0	0	XXX	XXX	XXX	16,962,635	76,461,837	XXX	XXX
000000-00-0	RESORTS WORLD/RWLV CAP			2	3.A FE	398,313	87.6790	460,316	525,000	416,710	0	15,038	0	0	4.625	9.705	AO	5,059	24,281	10/11/2022	04/16/2029
00037B-AF-9	ABB FINANCE USA INC	.C.		2	1.G FE	10,000,000	98.3020	9,830,200	10,000,000	10,000,000	0	0	0	0	3.800	3.800	AO	92,889	380,000	03/26/2018	04/03/2028
001055-AD-4	AFLAC Inc			2	1.G FE	6,974,570	113.2490	7,927,430	7,000,000	6,980,583	0	646	0	0	6.900	6.929	JD	18,783	483,000	12/14/2009	12/17/2039
001055-AF-9	AFLAC Inc			2	1.G FE	10,433,263	110.5720	8,768,360	7,930,000	9,950,888	0	(81,945)	0	0	6.450	4.290	FA	193,228	511,485	05/15/2017	08/15/2040
001055-AR-3	AFLAC Inc			2	1.G FE	6,302,640	82.5680	5,366,920	6,500,000	6,328,942	0	4,391	0	0	4.000	4.180	AO	54,889	260,000	06/09/2017	10/15/2046
00108W-AJ-9	AEP TEXAS INC			2	2.A FE	14,006,792	81.0450	9,357,456	11,546,000	13,826,347	0	(60,943)	0	0	4.150	3.014	MN	79,860	479,159	01/21/2021	05/01/2049
00108W-AK-6	AEP TEXAS INC			2	2.A FE	4,735,461	72.3950	3,134,704	4,330,000	4,705,070	0	(9,710)	0	0	3.450	2.964	JJ	68,883	149,385	09/30/2020	01/15/2050
00109L-AA-1	ADT SEC CORP			2	3.B FE	1,649,819	92.1350	1,750,565	1,900,000	1,676,728	0	26,910	0	0	4.125	6.681	FA	32,656	39,188	04/17/2023	08/01/2029
00114*-AP-8	AEP Transmission Co LLC Series C Tranche C No. C-13			2	1.F FE	8,000,000	98.3540	7,868,320	8,000,000	8,000,000	0	0	0	0	3.560	3.560	MN	37,182	284,800	11/14/2014	11/14/2024
00115A-AF-6	AEP Transmission Co LLC			2	1.F FE	1,475,235	83.9760	1,259,640	1,500,000	1,478,730	0	551	0	0	4.000	4.096	JD	5,000	60,000	11/16/2016	12/01/2046
00115A-AJ-8	AEP Transmission Co LLC			2	1.F FE	126,570	86.2560	86,256	100,000	124,438	0	(693)	0	0	4.250	2.846	MS	1,251	4,250	10/28/2020	09/15/2048
00115A-AK-5	AEP Transmission Co LLC			2	1.F FE	2,982,420	79.8210	2,394,630	3,000,000	2,983,990	0	366	0	0	3.800	3.833	JD	5,067	114,000	06/10/2019	06/15/2049
00115A-AQ-2	AEP Transmission Co LLC			2	1.F FE	1,009,781	104.1070	1,030,659	990,000	1,009,704	0	(78)	0	0	5.400	5.265	MS	15,741	27,027	06/16/2023	03/15/2053
001192-AM-5	AGL Capital Corp	.C.		2	2.A FE	6,971,860	96.2760	6,739,320	7,000,000	6,992,315	0	2,959	0	0	3.250	3.297	JD	10,111	227,500	05/13/2016	06/15/2026

E10.13

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001226-AA-9	AES Southland ENERGY				2.B PL	15,999,998	.93	14,966,092	15,999,998	15,999,998	.0	.0	.0	.0	4.500	4.525	FMAN	62,000	720,000	02/28/2019	02/29/2040
00164V-AF-0	AMC NETWORKS INC	2			4.B FE	3,965,595	.76	3,552,600	4,650,000	4,083,005	.0	88,255	.0	.0	4.250	7.120	FA	74,658	197,625	09/22/2022	02/15/2029
001766-AA-4	AMF Florence				2.B PL	2,402,347	.88	2,129,389	2,402,347	2,402,347	.0	.0	.0	.0	3.210	3.224	MJSD	214	77,133	11/04/2020	12/31/2035
001877-AA-7	API GROUP DE INC	2			4.B FE	646,335	.91	745,407	813,000	669,132	.0	19,877	.0	.0	4.125	8.161	JJ	15,464	33,536	11/03/2022	07/15/2029
00206R-CP-5	AT&T INC	2			2.B FE	1,215,968	.94	1,241,867	1,310,000	1,219,548	.0	3,580	.0	.0	4.500	5.317	MM	7,533	29,475	05/15/2023	05/15/2035
00206R-CQ-3	AT&T INC	2			2.B FE	4,710,200	.90	4,524,400	5,000,000	4,752,105	.0	5,816	.0	.0	4.750	5.125	MM	30,347	237,500	05/13/2015	05/15/2046
00206R-DJ-8	AT&T INC	2			2.B FE	2,910,573	.87	2,978,976	3,410,000	2,917,250	.0	6,677	.0	.0	4.500	5.597	MS	47,740	76,725	05/18/2023	03/09/2048
00206R-DK-5	AT&T INC	2			2.B FE	1,711,470	.87	1,312,995	1,500,000	1,694,188	.0	1,694,188	.0	.0	4.550	3.742	MS	21,233	68,250	02/19/2020	03/09/2049
00206R-FS-6	AT&T INC	2			2.B FE	4,608,849	.92	3,322,744	3,592,000	4,578,533	.0	(13,818)	.0	.0	5.300	3.847	FA	72,449	190,376	09/29/2021	08/15/2058
00206R-FU-1	AT&T INC	2			2.B FE	4,963,448	.96	4,084,548	4,250,000	4,908,430	.0	(14,190)	.0	.0	5.150	4.161	FA	83,294	218,875	11/04/2019	02/15/2050
00206R-HJ-4	AT&T INC	2			2.B FE	497,550	.98	493,710	500,000	498,611	.0	234	.0	.0	4.350	4.411	MS	7,250	21,750	02/13/2019	03/01/2029
00206R-HY-1	AT&T INC	2			2.B FE	5,092,836	.107	5,359,450	5,000,000	5,057,356	.0	(8,703)	.0	.0	6.625	6.369	MM	42,326	331,250	06/05/2019	05/15/2029
00206R-JD-5	AT&T INC	2			2.B FE	3,954,469	.103	4,150,920	4,000,000	3,959,746	.0	1,396	.0	.0	6.200	6.300	MS	73,022	248,000	06/05/2019	03/15/2040
00206R-JE-3	AT&T INC	2			2.B FE	1,998,817	.101	2,029,920	2,000,000	1,998,826	.0	10	.0	.0	6.100	6.106	JJ	56,256	122,000	06/05/2019	07/15/2040
00206R-JY-9	AT&T INC	2			2.B FE	998,390	.87	877,100	1,000,000	998,864	.0	136	.0	.0	2.750	2.292	JD	2,292	27,500	05/21/2020	06/01/2031
00206R-KB-7	AT&T INC	2			2.B FE	4,978,700	.74	3,734,700	5,000,000	4,979,580	.0	253	.0	.0	3.850	3.871	JD	16,042	192,500	05/21/2020	06/01/2060
00206R-KE-1	AT&T INC	2			2.B FE	2,692,614	.71	1,928,286	2,700,000	2,693,088	.0	147	.0	.0	3.300	3.314	FA	37,125	89,100	11/30/2020	02/01/2052
00206R-KF-8	AT&T INC	2			2.B FE	2,498,400	.69	1,742,775	2,500,000	2,498,459	.0	20	.0	.0	3.500	3.503	FA	36,458	87,500	07/27/2021	02/01/2061
00206R-KH-4	AT&T INC	2			2.B FE	1,794,880	.82	1,820,192	2,200,000	1,822,530	.0	27,650	.0	.0	2.250	4.840	FA	20,625	24,750	04/12/2023	02/01/2032
00206R-LV-2	AT&T INC	2			2.B FE	3,292,672	.71	1,756,000	2,686,000	3,261,731	.0	(9,680)	.0	.0	3.650	2.702	MS	28,867	98,039	09/18/2020	09/15/2059
00206R-MT-6	AT&T INC	2			2.B FE	2,038,272	.103	1,710,000	2,045,000	2,038,397	.0	125	.0	.0	5.400	5.442	FA	41,718	22,393	05/30/2023	02/15/2034
00253X-AB-7	AMERICAN AIRLINES/AADVAN				3.A FE	1,000,000	.97	975,900	1,000,000	1,000,000	.0	.0	.0	.0	5.750	5.791	JAJO	11,340	57,500	03/10/2021	04/20/2029
002824-BH-2	Abbott Laboratories	2			1.D FE	9,078,480	.102	8,187,760	8,000,000	9,008,080	.0	(31,383)	.0	.0	4.900	3.995	MM	33,756	392,000	10/12/2021	11/30/2046
00287Y-AM-1	ABBVIE INC	2			1.G FE	15,606,160	.92	14,852,320	16,000,000	15,673,165	.0	10,717	.0	.0	4.400	4.563	MM	107,556	704,000	11/15/2016	11/06/2042
00287Y-AQ-2	ABBVIE INC	2			1.G FE	1,968,580	.98	1,965,600	2,000,000	1,992,427	.0	5,288	.0	.0	3.600	3.887	MM	9,400	72,000	02/28/2019	05/14/2025
00287Y-AS-8	ABBVIE INC	2			1.G FE	4,972,100	.95	4,763,100	5,000,000	4,976,643	.0	621	.0	.0	4.700	4.735	MM	30,681	235,000	05/13/2015	05/14/2045
00287Y-BD-0	ABBVIE INC	2			1.G FE	5,449,020	.97	4,881,650	5,000,000	5,427,401	.0	(12,642)	.0	.0	4.875	4.253	MM	31,823	243,750	09/09/2021	11/14/2048
00287Y-BX-6	ABBVIE INC	2			1.G FE	298,630	.93	299,280	320,000	300,794	.0	2,164	.0	.0	3.200	4.367	MM	1,138	10,240	03/23/2023	11/21/2029
00287Y-CB-3	ABBVIE INC	2			1.G FE	289,557	.89	303,215	340,000	290,242	.0	685	.0	.0	4.250	5.294	MM	1,606	12,325	06/01/2023	11/21/2049
00287Y-CV-9	ABBVIE INC	2			1.G FE	1,996,557	.99	1,984,800	2,000,000	1,999,597	.0	864	.0	.0	3.850	3.895	JD	3,422	77,000	05/14/2020	06/15/2024
00287Y-DA-4	ABBVIE INC	2			1.G FE	281,549	.97	311,750	320,000	281,925	.0	377	.0	.0	4.850	5.856	JD	690	7,760	08/17/2023	06/15/2044
00287Y-DB-2	ABBVIE INC	2			1.G FE	3,644,726	.96	3,539,591	3,677,000	3,647,607	.0	776	.0	.0	4.750	4.810	MS	51,427	174,658	05/14/2020	03/15/2045
003000-AA-4	ABERCROMBIE & FITCH MANA	2			3.B FE	1,477,430	.101	1,524,060	1,500,000	1,466,312	.0	6,675	.0	.0	8.750	9.271	JJ	60,521	109,375	03/06/2023	07/15/2025
003009-B8-5	ABERDEEN ASIA-PA SERIES E				1.A FE	1,000,000	.83	831,362	1,000,000	1,000,000	.0	.0	.0	.0	3.730	3.730	JD	1,243	37,300	06/19/2019	06/19/2034
00440E-AS-6	Ace Ina Holdings				1.F FE	6,998,810	.97	6,851,040	7,000,000	6,999,836	.0	132	.0	.0	3.150	3.152	MS	64,925	220,500	03/09/2015	03/15/2025
00440E-AW-7	Ace Ina Holdings				1.F FE	6,363,782	.94	5,270,440	5,600,000	6,289,155	.0	(23,331)	.0	.0	4.350	3.494	MM	39,247	243,600	12/20/2022	11/03/2045
00452A-AA-8	ACCIDENT FUND INS CO AM	2			2.B FE	3,000,000	.101	3,052,290	3,000,000	3,000,000	.0	.0	.0	.0	8.500	8.500	FA	106,250	187,000	10/31/2022	08/01/2032
00751Y-AE-6	Advanced Auto Parts	2			2.B FE	115,216	.89	760,000	130,000	116,947	.0	1,685	.0	.0	3.900	5.831	AO	1,070	5,070	12/20/2022	04/15/2030
00751Y-AG-1	Advanced Auto Parts	2			2.B FE	1,986,910	.82	2,069,975	2,500,000	2,035,892	.0	41,717	.0	.0	3.500	6.446	MS	25,764	87,500	12/02/2022	03/15/2032
007589-AB-0	ADVOCATE HEALTH CORP	2			1.C FE	2,444,481	.90	1,740,797	1,925,000	2,402,842	.0	(13,631)	.0	.0	4.272	2.843	FA	31,067	82,236	11/04/2020	08/15/2048
007589-AC-8	ADVOCATE HEALTH CORP	2			1.C FE	200,705	.77	521,000	185,000	199,543	.0	(383)	.0	.0	3.387	2.944	AO	1,323	6,266	11/10/2020	10/15/2049
00800*-AD-4	ADV CAP GROW NJ				1.F FE	1,166,914	.84	1,264,844	1,505,767	1,327,444	.0	37,009	.0	.0	0.000	6.073	MAR	0	0	01/08/2019	03/01/2028
00817Y-AG-3	Aetna Inc				2.B FE	2,673,694	.112	2,499,854	2,225,000	2,642,022	.0	(20,448)	.0	.0	6.750	4.882	JD	6,675	150,188	06/02/2022	12/15/2037
00817Y-AP-3	Aetna Inc	2			2.B FE	1,445,460	.90	1,351,020	1,500,000	1,447,840	.0	1,461	.0	.0	4.750	5.026	MS	20,979	71,250	06/02/2022	03/15/2044
008252-AM-0	Affiliated Managers Grp Inc				1.G FE	12,388,346	.99	12,271,710	12,300,000	12,301,321	.0	(10,648)	.0	.0	4.250	4.160	FA	197,483	522,750	04/17/2014	02/15/2024

E10.14

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008513-AD-5	AGREE LP			2	2.B FE	1,983,420	94.6790	1,893,580	2,000,000	1,985,342	0	1,435	0	0	4.800	4.904	AO	24,000	106,400	08/15/2022	10/01/2032
00912X-BF-0	AIR LEASE CORP			2	2.B FE	2,350,084	97.8290	2,226,588	2,276,000	2,316,129	0	(7,912)	0	0	4.625	4.192	AO	26,316	105,265	05/14/2019	10/01/2028
00914A-AE-2	AIR LEASE CORP			2	2.B FE	2,937,270	90.4180	2,712,540	3,000,000	2,961,421	0	5,953	0	0	3.250	3.499	AO	24,375	97,500	09/19/2019	10/01/2029
00914A-AG-7	AIR LEASE CORP			2	2.B FE	817,280	88.7990	887,990	1,000,000	840,596	0	21,032	0	0	3.000	6.184	FA	12,500	30,000	11/17/2022	02/01/2030
00914A-AK-8	AIR LEASE CORP			2	2.B FE	10,607,561	87.5270	11,072,166	12,650,000	10,778,768	0	171,207	0	0	3.125	5.746	JD	32,943	395,313	04/13/2023	12/01/2030
00914A-AQ-5	AIR LEASE CORP			2	2.B FE	2,698,476	87.6100	2,838,564	3,240,000	2,772,115	0	71,711	0	0	2.100	5.667	MS	22,680	44,520	03/30/2023	09/01/2028
00914A-AR-3	AIR LEASE CORP			2	2.B FE	2,574,533	91.6330	2,657,357	2,900,000	2,624,424	0	49,891	0	0	2.200	5.648	JJ	29,419	31,900	06/05/2023	01/15/2027
00914A-AS-1	AIR LEASE CORP			2	2.B FE	8,049,892	84.6780	8,631,229	10,193,000	8,196,988	0	147,096	0	0	2.875	5.978	JJ	135,128	146,524	07/06/2023	01/15/2032
00914A-AT-9	AIR LEASE CORP			2	2.B FE	4,183,086	102.6680	4,312,056	4,200,000	4,187,110	0	3,681	0	0	5.850	5.936	JD	10,920	252,525	04/03/2023	12/15/2027
00914A-AU-6	AIR LEASE CORP			2	2.B FE	2,467,875	101.1820	2,529,550	2,500,000	2,473,433	0	5,558	0	0	5.300	5.595	FA	55,208	72,875	01/10/2023	02/01/2028
010392-EZ-7	Alabama Pwr Co				1.G FE	6,777,883	108.0720	6,022,853	5,573,000	6,474,165	0	(43,494)	0	0	6.125	4.577	MM	43,616	341,346	10/29/2015	05/15/2038
010392-FD-5	Alabama Pwr Co				1.G FE	3,620,025	100.3100	2,708,370	2,700,000	3,539,821	0	(36,255)	0	0	5.500	3.145	MS	(36,255)	148,500	09/29/2019	03/15/2041
01166V-AA-7	ALASKA AIRLINES 2020 TR				1.G FE	6,819,270	97.3160	6,512,686	6,692,308	6,766,727	0	(15,758)	0	0	4.800	4.381	FA	121,354	321,231	08/17/2020	08/15/2027
01185*-AA-3	ALASKA VENTURES				2.C PL	6,584,515	98.1290	6,461,305	6,584,515	6,584,515	0	0	0	0	4.670	4.698	MJSD	854	307,497	06/30/2018	06/30/2033
012653-AE-1	Albemarle Corp			2	2.B FE	7,492,336	97.6700	7,422,920	7,600,000	7,497,536	0	4,140	0	0	5.050	5.248	JD	31,983	343,400	08/31/2023	06/01/2032
012653-AF-8	ALBEMARLE CORP			2	2.B FE	5,977,380	93.0500	5,583,000	6,000,000	5,978,124	0	305	0	0	5.650	5.676	JD	28,250	339,000	05/10/2022	06/01/2052
012725-AD-9	ALBEMARLE CORP			2	2.B FE	12,416,800	93.4920	9,676,422	10,350,000	12,241,793	0	(58,737)	0	0	5.450	4.113	JD	47,006	564,075	06/24/2021	12/01/2044
013092-AB-7	ALBERTSONS COS/SAFEWAY			2	3.C FE	242,555	100.1290	250,323	250,000	243,656	0	1,101	0	0	5.875	6.588	FA	5,549	7,344	02/27/2023	02/15/2028
013090-AA-6	ALBERTSONS COS/SAFEWAY			2	3.C FE	992,770	101.2570	1,012,570	1,000,000	993,825	0	1,055	0	0	6.500	6.673	FA	24,556	32,861	03/09/2023	02/15/2028
013817-AJ-0	Alcoa Inc				2.C FE	1,386,879	102.6400	1,436,960	1,400,000	1,396,967	0	655	0	0	5.900	5.968	FA	34,417	82,600	06/18/2020	02/01/2027
01400E-AC-7	ALCON FINANCE CORP			2	2.B FE	4,723,244	80.8230	3,333,949	4,125,000	4,788,512	0	(14,422)	0	0	3.800	3.035	MS	156,750	156,750	10/20/2020	09/23/2049
01400E-AE-3	ALCON FINANCE CORP			2	2.B FE	2,983,740	103.1930	3,095,790	3,000,000	2,985,095	0	1,266	0	0	5.375	5.446	JD	11,198	161,250	11/29/2022	12/06/2032
015271-AG-4	ALEXANDRIA REAL ESTATE E			2	2.A FE	1,998,240	97.2280	1,944,560	2,000,000	1,999,222	0	120	0	0	4.500	4.508	JJ	37,750	90,000	07/09/2014	07/30/2029
015271-AZ-2	ALEXANDRIA REAL ESTATE E			2	2.A FE	14,936,250	73.1710	10,975,650	15,000,000	14,938,974	0	1,236	0	0	3.550	3.573	MS	156,792	532,500	02/02/2022	03/15/2052
015271-BA-6	ALEXANDRIA REAL ESTATE E			2	2.A FE	8,648,530	97.0810	8,737,290	9,000,000	8,665,778	0	17,248	0	0	4.750	5.188	AO	90,250	283,813	04/06/2023	04/15/2035
016900-AC-6	ALLEGHENY LUDLUM CORP				4.A FE	4,813,880	101.3470	4,053,880	4,000,000	4,155,943	0	(74,149)	0	0	6.950	4.840	JD	12,356	278,000	10/16/2012	12/15/2025
017175-AD-2	ALLEGHANY CORP			2	1.E FE	11,272,435	96.9880	9,482,517	9,777,000	11,125,556	0	(46,213)	0	0	4.900	3.880	MS	141,060	479,073	10/23/2020	09/15/2044
017175-AF-7	ALLEGHANY CORP			2	1.E FE	1,972,780	75.7910	1,515,820	2,000,000	1,974,101	0	565	0	0	3.250	3.322	FA	24,556	65,000	08/10/2021	08/15/2051
01748T-AC-5	ALLEGION US HOLDING CO			2	2.B FE	9,922,520	102.6270	10,262,700	10,000,000	9,930,726	0	6,078	0	0	5.411	5.513	JJ	270,550	554,628	11/17/2022	07/01/2032
018522-KF-8	Allrite				1.F	6,559,560	79.0450	4,742,681	6,000,000	6,526,556	0	(13,505)	0	0	4.070	5.875	AO	50,875	244,200	10/23/2021	04/16/2048
019736-AF-4	Allison Transmission Inc			2	3.A FE	2,348,438	99.7590	2,244,578	2,250,000	2,302,965	0	(13,854)	0	0	5.875	5.115	JD	11,016	132,188	06/30/2020	06/01/2029
019736-AG-2	Allison Transmission Inc			2	3.B FE	3,492,770	88.4600	3,317,250	3,750,000	3,514,922	0	21,630	0	0	3.750	4.760	JJ	58,984	112,500	03/28/2023	01/30/2031
020002-AY-7	Allstate Corp				2.A FE	636,128	90.4520	492,963	545,000	621,117	0	(2,810)	0	0	5.200	4.097	JJ	13,068	28,340	08/27/2020	01/15/2042
020002-BC-4	Allstate Corp				2.A FE	4,368,450	85.1820	3,407,280	4,000,000	4,334,900	0	(10,626)	0	0	4.200	3.625	JD	7,467	168,000	08/27/2020	12/15/2046
020002-BG-5	Allstate Corp				2.A FE	4,416,340	80.9680	3,238,720	4,000,000	4,379,268	0	(9,596)	0	0	3.850	3.292	FA	60,317	154,000	12/12/2019	08/10/2049
02005N-BR-0	ALLY FINANCIAL INC			2	2.C FE	989,980	104.0250	1,040,250	1,000,000	991,941	0	1,741	0	0	7.100	7.343	MM	9,072	71,000	11/07/2022	11/15/2027
02005N-BS-8	ALLY FINANCIAL INC			2	3.A FE	978,180	100.2210	1,002,210	1,000,000	979,566	0	1,386	0	0	6.700	7.007	FA	25,497	33,686	02/08/2023	02/14/2033
021345-AA-1	ALTA WIND HOLDINGS LLC				2.C FE	7,371,634	86.4120	5,562,823	6,437,558	7,413,448	0	(50,487)	0	0	7.000	4.924	JD	1,252	451,427	01/25/2022	06/30/2035
02209S-AM-5	Altria Group Inc				2.B FE	9,890,200	81.3960	8,139,600	10,000,000	9,909,913	0	3,089	0	0	4.250	4.321	FA	167,639	425,000	12/08/2016	08/09/2042
02209S-AQ-6	Altria Group Inc				2.B FE	2,990,700	83.5750	2,507,250	3,000,000	2,992,313	0	245	0	0	4.500	4.520	MM	22,125	135,000	03/10/2017	05/02/2043
02209S-AS-2	Altria Group Inc				2.B FE	500,280	99.8440	499,220	500,000	500,005	0	(63)	0	0	4.000	3.987	JJ	8,389	20,000	11/21/2018	01/31/2024
02209S-BD-4	Altria Group Inc			2	2.B FE	1,994,340	99.7720	1,995,440	2,000,000	1,996,767	0	544	0	0	4.800	4.836	FA	36,533	96,000	02/12/2019	02/14/2029
022249-AU-0	Aluminum Co of America				2.C FE	5,142,058	105.3520	4,883,065	4,635,000	4,930,556	0	(64,565)	0	0	6.750	4.987	JJ	144,264	312,863	07/10/2020	01/15/2028
023135-AN-6	Amazon com Inc				1.E FE	5,990,340	99.0730	5,944,380	6,000,000	5,998,945	0	1,099	0	0	3.800	3.820	JD	16,467	228,000	12/04/2014	12/05/2024
023135-AQ-9	Amazon com Inc			2	1.E FE	13,519,330	102.9470	12,353,640	12,000,000	13,278,226	0	(39,074)	0	0	4.950	4.170	JD	42,900	594,000	05/02/2017	12/05/2044

E10.15



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02343U-AH-8	AMCOR FINANCE USA INC			2	2.B FE	939,150	.97	899,900	1,000,000	950,083	.0	9,769	.0	.0	4.500	5.810	MN	5,750	45,000	11/16/2022	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AM			2	2.B FE	1,637,460	.86	1,722,660	2,000,000	1,687,269	.0	33,758	.0	.0	2.690	5.270	MN	5,380	53,800	06/30/2022	05/25/2031
02361D-AM-2	AMEREN ILLINOIS CO			2	1.F FE	832,328	.92	832,328	640,000	590,938	.0	6,637	.0	.0	4.800	2.932	JD	1,365	30,720	07/12/2021	12/15/2043
02361D-AT-7	AMEREN ILLINOIS CO			2	1.F FE	15,610,403	.91	12,028,158	13,100,000	15,398,863	.0	(60,656)	.0	.0	4.500	3.424	MS	173,575	589,500	10/04/2021	03/15/2049
02361D-AU-4	AMEREN ILLINOIS CO			2	1.F FE	2,985,180	.73	2,213,340	3,000,000	2,986,354	.0	324	.0	.0	3.250	3.276	MS	28,708	97,500	11/18/2019	03/15/2050
023761-AA-7	AMER AIRLINE 17-1 AA PTT				1.F FE	8,196,041	.92	7,634,091	8,234,999	8,208,234	.0	3,839	.0	.0	3.650	3.734	FA	113,551	300,577	01/24/2019	08/15/2030
023764-AA-1	AMEREN AIRLINE 16-2 A PTT				2.C FE	3,372,500	.89	3,018,995	3,372,500	3,372,500	.0	.0	.0	.0	3.650	3.650	JD	5,471	123,096	05/02/2016	12/15/2029
023771-S2-5	American Airlines Inc				2.B FE	6,004,510	.87	5,384,852	6,155,171	6,065,651	.0	13,953	.0	.0	3.250	3.647	AO	42,231	200,043	12/11/2018	04/15/2030
02378W-AA-7	AMER AIRLINE 17-1B PTT				3.A FE	637,500	.97	619,644	637,500	637,500	.0	.0	.0	.0	4.950	4.949	FA	11,921	31,556	01/05/2017	08/15/2026
02379*-AA-7	American Airline				1.E PL	662,500	.91	605,443	662,500	662,500	.0	.0	.0	.0	3.500	3.530	JD	1,039	23,386	06/18/2019	06/15/2026
02379K-AA-2	AMER AIRLINE 21-1A EETC				1.F FE	2,839,130	.85	2,414,936	2,839,130	2,839,130	.0	.0	.0	.0	2.875	2.874	JJ	38,545	81,625	10/25/2021	07/11/2034
025537-AK-7	AMERICAN ELECTRIC POWER				2.C FE	2,017,900	.99	1,983,840	2,000,000	2,001,681	.0	(8,197)	.0	.0	2.031	1.614	MS	11,960	40,620	01/04/2022	03/15/2024
025816-AZ-2	American Express Co				1.F FE	19,931,457	1.26	16,285,776	12,912,000	18,501,958	.0	(285,201)	.0	.0	8.150	4.097	MS	298,160	1,052,328	07/12/2021	03/19/2038
025816-BK-4	American Express Co			2	1.G FE	16,591,292	.98	16,139,240	16,400,000	16,421,897	.0	(24,839)	.0	.0	3.625	3.465	JD	42,936	594,500	05/12/2016	12/05/2024
025816-CX-5	American Express Co			2	1.G FE	5,000,000	.99	4,978,750	5,000,000	5,000,000	.0	.0	.0	.0	4.989	4.723	MN	24,252	249,450	05/18/2022	05/26/2033
025816-DA-4	American Express Co			2	1.F FE	1,034,554	.96	1,040,170	1,080,000	1,038,482	.0	3,928	.0	.0	4.420	5.118	FA	19,625	23,868	04/26/2023	08/03/2033
025816-DK-2	American Express Co			2	1.G FE	4,624,925	1.03	4,901,113	4,740,000	4,627,833	.0	2,908	.0	.0	5.625	5.929	JJ	113,316	.0	09/07/2023	07/28/2034
025932-AL-8	American Financial Group			2	2.A FE	31,762,645	.83	25,211,570	30,027,000	31,624,420	.0	(43,334)	.0	.0	4.500	4.132	JD	60,054	1,351,215	04/22/2021	06/15/2047
02665W-EH-0	AMERICAN HONDA FINANCE				1.G FE	2,365,714	.99	2,417,749	2,420,000	2,369,051	.0	3,337	.0	.0	4.600	4.994	AO	22,882	55,660	07/20/2023	04/17/2030
02666T-AB-3	AMERICAN HOMES 4 RENT			2	2.B FE	961,440	.99	990,060	1,000,000	967,263	.0	5,426	.0	.0	4.900	5.645	FA	18,511	49,000	12/02/2022	02/15/2029
02666T-AF-4	AMERICAN HOMES 4 RENT			2	2.B FE	12,324,974	.80	11,240,446	13,908,000	12,359,416	.0	2,874	.0	.0	4.300	5.032	AO	126,254	598,044	07/18/2022	04/15/2052
026874-CW-5	American Intl Group Inc				2.B FE	4,273,339	1.09	3,292,880	3,010,000	4,134,407	.0	(62,406)	.0	.0	6.820	3.416	MN	26,230	205,282	10/26/2021	11/15/2037
026874-DA-2	American Intl Group Inc			2	2.B FE	6,099,500	.90	5,430,240	6,000,000	6,094,863	.0	(3,686)	.0	.0	4.500	4.368	JJ	123,750	270,000	10/19/2020	07/16/2044
026874-DF-1	American Intl Group Inc				2.B FE	5,918,649	.94	4,539,554	4,814,000	5,817,532	.0	(32,237)	.0	.0	4.800	3.404	JJ	109,759	231,072	09/28/2020	07/10/2045
026874-DL-8	American Intl Group Inc			2	2.B FE	2,485,325	.94	2,360,650	2,500,000	2,486,810	.0	283	.0	.0	4.750	4.787	AO	29,688	118,750	03/19/2018	04/01/2048
026874-DP-9	American Intl Group Inc				2.B FE	3,522,960	.89	2,683,800	3,000,000	3,487,355	.0	(11,477)	.0	.0	4.375	3.426	JD	365	131,250	10/01/2020	06/30/2050
03027X-AU-4	American Tower Corp			2	2.C FE	2,026,981	.95	2,101,770	2,200,000	2,036,474	.0	9,493	.0	.0	3.950	5.618	MS	25,587	43,450	09/08/2023	03/15/2029
03027X-AY-6	American Tower Corp				2.C FE	13,854,360	.75	10,626,560	14,000,000	13,866,747	.0	2,985	.0	.0	3.700	3.758	AO	109,356	518,000	12/18/2019	10/15/2049
03027X-BA-7	American Tower Corp				2.C FE	3,349,598	.89	3,385,268	3,800,000	3,387,471	.0	37,873	.0	.0	2.900	5.006	JJ	50,814	55,100	05/04/2023	01/15/2030
03027X-BD-1	American Tower Corp				2.C FE	5,114,485	.68	2,848,191	5,050,000	5,109,738	.0	(1,521)	.0	.0	3.100	3.033	JD	6,958	156,550	02/11/2021	06/15/2050
03027X-BK-5	American Tower Corp				2.C FE	2,482,561	.66	1,702,584	2,550,000	2,486,224	.0	1,491	.0	.0	2.950	3.087	JJ	34,687	75,225	09/23/2021	01/15/2051
03027X-BW-9	American Tower Corp				2.C FE	3,768,320	.93	3,748,440	4,000,000	3,798,831	.0	19,566	.0	.0	4.050	4.799	MS	47,700	162,000	06/03/2022	03/15/2032
03027X-BZ-2	American Tower Corp				2.C FE	1,428,210	1.03	1,455,846	1,400,000	1,427,212	.0	(998)	.0	.0	5.650	5.374	MS	23,291	42,187	06/30/2023	03/15/2033
03027X-CD-0	American Tower Corp				2.C FE	4,006,840	1.03	4,141,440	4,000,000	4,006,825	.0	(15)	.0	.0	5.550	5.525	JJ	133,200	.0	06/13/2023	07/15/2033
03028P-E8-1	AMERICAN TRANSMISSION COMPANY Series B No BR-2				1.F	10,000,000	.93	9,308,932	10,000,000	10,000,000	.0	.0	.0	.0	3.600	3.600	JD	20,000	360,000	12/11/2014	12/11/2029
03028P-H*-0	American Transmission Co LLC Series B				1.F	15,000,000	.79	11,977,237	15,000,000	15,000,000	.0	.0	.0	.0	3.930	3.930	JJ	271,825	589,500	01/16/2018	01/15/2048
03028P-L*-5	American Transmission Co LLC Series B				1.F	3,000,000	.63	1,915,350	3,000,000	3,000,000	.0	.0	.0	.0	3.130	3.130	JJ	39,386	93,900	01/31/2022	01/31/2052
03028P-L@-3	American Transmission Co LLC Series C				1.F	4,000,000	.68	2,721,834	4,000,000	4,000,000	.0	.0	.0	.0	3.180	3.180	JJ	53,353	134,267	07/11/2022	07/11/2052
03040W-AD-7	American Water Works				2.A FE	3,079,447	.116	2,549,267	2,197,000	2,874,337	.0	(36,988)	.0	.0	6.593	3.715	AO	30,579	144,848	12/04/2017	10/15/2037
03040W-AJ-4	American Water Works			2	2.A FE	3,278,635	.89	2,662,916	2,961,000	3,235,160	.0	(10,460)	.0	.0	4.300	3.604	JD	10,610	127,323	02/25/2021	12/01/2042
03040W-AP-0	American Water Works			2	2.A FE	346,072	.84	211,000	340,000	345,302	.0	(146)	.0	.0	4.000	3.895	JD	1,133	13,600	02/06/2018	12/01/2046
03040W-AR-6	American Water Works			2	2.A FE	4,199,019	.81	3,422,542	4,180,000	4,196,755	.0	(449)	.0	.0	3.750	3.724	MS	52,250	156,750	01/10/2018	09/01/2047
03063F-AB-0	AMERICOLD REALTY OPERATING PAR				2.B FE	2,000,000	.96	1,923,542	2,000,000	2,000,000	.0	.0	.0	.0	4.860	4.860	JJ	46,710	97,200	12/04/2018	01/08/2029
03073E-AM-7	Amisourcebergen Corp			2	2.A FE	10,642,567	.97	10,382,806	10,600,000	10,604,327	.0	(4,902)	.0	.0	3.250	3.201	MS	114,833	344,500	03/19/2015	03/01/2025
03073E-AN-5	Amisourcebergen Corp			2	2.A FE	21,329,362	.87	18,836,992	21,431,000	21,344,866	.0	2,428	.0	.0	4.250	4.279	MS	303,606	910,818	10/24/2017	03/01/2045

E10.16

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Fore ign	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03076C-A6-1	Ameriprise Financial Inc				1.G FE	9,965,600	.98	9,881,400	10,000,000	9,966,858	.0	3,864	.0	.0	3.700	3.741	AO	78,111	370,000	09/15/2014	10/15/2024
03076C-AH-9	Ameriprise Financial Inc	2			1.G FE	4,994,650	.95	4,787,900	5,000,000	4,998,447	.0	544	.0	.0	2.875	2.887	MS	42,326	143,750	08/08/2016	09/15/2026
031100-E*-7	Ametek Inc Series J No. RJ-52				2.A FE	7,000,000	.98	6,874,035	7,000,000	7,000,000	.0	.0	.0	.0	3.730	3.730	MS	66,000	261,100	09/30/2014	09/30/2024
03115A-AC-7	AMFAM HOLDINGS INC	2			2.C FE	13,732,978	.60	8,260,893	13,550,000	13,723,205	.0	(3,785)	.0	.0	3.833	3.756	MS	158,697	519,372	09/23/2021	03/11/2051
031162-BA-7	Amgen Inc				2.A FE	5,390,750	.11	5,589,200	5,000,000	5,279,756	.0	(11,320)	.0	.0	6.400	5.837	FA	133,333	320,000	02/18/2010	02/01/2039
031162-BK-5	Amgen Inc	2			2.A FE	403,276	.97	380,994	389,000	401,346	.0	(443)	.0	.0	5.150	4.877	MN	2,560	20,034	02/27/2019	11/15/2041
031162-BP-4	Amgen Inc	2			2.A FE	2,425,254	.95	1,747,317	1,829,000	2,375,839	.0	(20,716)	.0	.0	5.375	3.244	MN	12,562	98,309	07/20/2021	05/15/2043
031162-BZ-2	Amgen Inc	2			2.A FE	4,757,550	.88	3,999,825	4,500,000	4,737,746	.0	(8,552)	.0	.0	4.400	3.995	MN	33,000	198,000	11/03/2020	05/01/2045
031162-CD-0	Amgen Inc	2			2.A FE	12,759,630	.90	11,752,910	13,000,000	12,783,674	.0	4,591	.0	.0	4.563	4.677	JD	26,364	593,190	03/05/2019	06/15/2048
031162-CF-5	Amgen Inc	2			2.A FE	3,055,380	.91	2,731,200	3,000,000	3,051,404	.0	(957)	.0	.0	4.663	4.552	JD	6,217	139,890	04/26/2019	06/15/2051
031162-DP-2	Amgen Inc	2			2.A FE	1,501,575	.10	1,536,240	1,500,000	1,501,339	.0	(236)	.0	.0	5.150	5.126	MS	25,535	38,625	02/17/2023	03/02/2028
031162-DQ-0	Amgen Inc	2			2.A FE	1,496,802	.10	1,522,121	1,480,000	1,495,230	.0	(1,572)	.0	.0	5.250	5.046	MS	25,684	38,850	03/30/2023	03/02/2030
031162-DR-8	Amgen Inc	2			2.A FE	1,922,789	.10	1,948,621	1,900,000	1,921,478	.0	(1,311)	.0	.0	5.250	5.088	MS	32,973	49,875	04/12/2023	03/02/2033
031162-DT-4	Amgen Inc	2			2.A FE	2,462,795	.10	2,632,100	2,500,000	2,462,972	.0	177	.0	.0	5.650	5.754	MS	46,691	70,625	08/14/2023	03/02/2053
031652-BK-5	AMKOR TECHNOLOGY INC	2			3.B FE	7,217,787	.10	7,402,668	7,305,000	7,236,376	.0	15,022	.0	.0	6.625	6.895	MS	142,498	460,769	04/17/2023	09/15/2027
032095-AH-4	Amphenol Corp	2			1.G FE	1,998,080	.99	1,994,760	2,000,000	1,998,849	.0	185	.0	.0	4.350	4.362	JD	7,250	87,000	01/07/2019	06/01/2029
032654-AK-1	Analog Devices Inc	2			1.G FE	5,890,559	.10	4,328,611	4,292,000	5,780,988	.0	(48,481)	.0	.0	5.300	3.077	JD	10,110	227,476	10/12/2021	12/15/2045
035229-DC-4	Anheuser Busch Cos Inc				1.G FE	1,808,498	.11	1,459,501	1,297,000	1,747,027	.0	(25,690)	.0	.0	6.450	3.279	MS	27,886	83,657	07/19/2021	09/01/2037
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	2			1.G FE	28,805,939	.98	26,830,624	27,350,000	28,616,098	.0	(41,410)	.0	.0	4.900	4.546	FA	558,396	1,184,575	06/29/2023	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR				1.G FE	1,529,880	.13	1,604,052	1,200,000	1,524,697	.0	(5,183)	.0	.0	8.200	5.527	JJ	45,373	.0	08/10/2023	01/15/2039
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR	2			1.G FE	1,865,010	.92	1,862,505	1,500,000	1,855,211	.0	(9,119)	.0	.0	4.439	3.119	AO	15,721	66,585	08/07/2020	10/06/2048
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR				1.G FE	6,116,821	.10	5,778,496	5,370,000	6,078,768	.0	(15,713)	.0	.0	5.550	4.616	JJ	130,804	162,893	08/03/2023	01/23/2049
035240-AF-7	ANHEUSER-BUSCH INBEV WOR				1.G FE	2,364,819	.10	2,615,904	2,400,000	2,381,771	.0	2,084	.0	.0	5.875	5.960	JD	6,267	129,250	07/19/2023	06/15/2035
035240-AN-0	ANHEUSER-BUSCH INBEV WOR				1.G FE	4,971,700	.94	4,737,950	5,000,000	4,974,655	.0	555	.0	.0	4.600	4.635	AO	48,556	230,000	03/20/2018	04/15/2048
035242-AM-8	ANHEUSER-BUSCH INBEV FIN	2			1.G FE	466,355	.99	498,650	500,000	467,060	.0	705	.0	.0	4.700	5.451	FA	9,792	.0	08/17/2023	02/01/2036
036752-AJ-2	Anthem Inc	2			2.B FE	1,998,240	.97	1,943,180	2,000,000	1,999,635	.0	343	.0	.0	2.375	2.393	JJ	21,903	47,500	09/04/2019	01/15/2025
036752-AK-9	Anthem Inc	2			2.B FE	7,923,400	.79	6,322,080	8,000,000	7,929,924	.0	1,593	.0	.0	3.700	3.753	MS	87,156	296,000	09/09/2019	09/15/2049
036752-AS-2	Anthem Inc	2			2.B FE	1,992,720	.78	1,568,700	2,000,000	1,993,113	.0	147	.0	.0	3.600	3.620	MS	21,200	72,000	03/08/2021	03/15/2051
036752-AT-0	ELEVANCE HEALTH INC	2			2.B FE	940,260	.95	955,530	1,000,000	943,557	.0	3,297	.0	.0	4.100	4.931	MN	5,239	20,500	05/18/2023	05/15/2032
037411-AW-5	Apache Corp	2			2.C FE	2,240,215	.85	1,931,333	2,250,000	2,245,608	.0	228	.0	.0	5.100	5.125	MS	38,250	114,750	02/05/2020	09/01/2040
037411-AY-1	Apache Corp	2			2.C FE	8,468,404	.83	8,841,000	8,200,000	8,436,944	.0	(8,324)	.0	.0	5.250	5.000	FA	179,375	430,500	02/11/2020	02/01/2042
037411-BF-1	Apache Corp	2			2.C FE	3,992,770	.93	3,742,040	4,000,000	3,995,572	.0	630	.0	.0	4.250	4.271	JJ	78,389	170,000	06/05/2019	01/15/2030
037411-BG-9	Apache Corp	2			2.C FE	2,174,160	.83	2,499,030	3,000,000	2,208,016	.0	9,765	.0	.0	5.350	7.737	JJ	80,250	160,500	03/20/2018	07/01/2049
03750*-AC-0	APT INCOME REIT Series C				2.B	15,000,000	.96	14,419,320	15,000,000	15,000,000	.0	.0	.0	.0	4.840	4.840	JD	6,050	726,000	06/28/2022	06/28/2032
03764*-AA-4	Apollo Core Class A				3.B PL	4,009,280	.87	3,515,738	4,009,280	4,009,280	.0	.0	.0	.0	4.500	4.500	MJSD	501	150,453	12/31/2023	06/30/2032
03764*-AB-2	Apollo Core Class B				4.B PL	2,156,584	.84	1,829,430	2,156,584	2,156,584	.0	.0	.0	.0	6.000	6.000	MJSD	359	113,083	12/31/2023	06/30/2032
03765H-AA-9	APOLLO MANAGEMENT HOLDIN				1.F FE	4,986,100	.99	4,961,900	5,000,000	4,999,312	.0	1,625	.0	.0	4.000	4.034	MN	17,222	200,000	05/27/2014	05/30/2024
03765H-AC-5	APOLLO MANAGEMENT HOLDIN	2			1.F FE	19,455,145	.92	14,203,012	15,429,000	19,188,062	.0	(100,747)	.0	.0	5.000	3.481	MS	227,149	771,450	01/07/2022	03/15/2048
037833-BA-7	Apple Computer Inc				1.B FE	543,415	.83	387,000	500,000	539,724	.0	(1,342)	.0	.0	3.450	2.942	FA	6,804	17,250	02/26/2021	02/09/2045
037833-BX-7	Apple Computer Inc	C			1.B FE	23,436,582	.98	21,470,306	21,739,000	23,226,214	.0	(42,256)	.0	.0	4.650	4.165	FA	359,418	1,010,864	06/04/2019	02/23/2046
037833-CD-0	Apple Computer Inc				1.B FE	5,482,911	.87	4,477,539	5,145,000	5,453,099	.0	(10,194)	.0	.0	3.850	3.442	FA	80,884	198,083	02/19/2021	08/04/2046
037833-DD-9	Apple Computer Inc	2			1.B FE	1,999,782	.85	508,000	1,800,000	1,984,942	.0	(5,355)	.0	.0	3.750	3.124	MS	20,438	67,500	02/25/2021	09/12/2047
037833-DG-2	Apple Computer Inc				1.B FE	281,310	.85	214,018	250,000	279,002	.0	(840)	.0	.0	3.750	3.052	MN	1,250	9,375	02/26/2021	11/13/2047
037833-EA-4	Apple Computer Inc				1.B FE	4,451,985	.65	2,968,695	4,500,000	4,454,397	.0	739	.0	.0	2.550	2.593	FA	41,756	114,750	08/13/2020	08/20/2060
037833-EL-0	Apple Computer Inc	C			1.B FE	4,007,100	.68	2,737,320	4,000,000	4,006,854	.0	(104)	.0	.0	2.850	2.842	FA	46,233	114,000	08/04/2021	08/05/2061

E10.17

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038222-AG-0	Applied Materials Inc				1.F FE	11,350,258	110.5760	9,785,976	8,850,000	10,903,458	0	(80,194)	0	0	5.850	3.991	JD	23,010	517,725	01/19/2018	06/15/2041
038222-AM-7	Applied Materials Inc				1.F FE	12,136,360	94.6090	10,406,990	11,000,000	12,023,408	0	(29,627)	0	0	4.350	3.727	AO	119,625	478,500	10/04/2021	04/01/2047
038336-AA-1	AptarGroup Inc				2.C FE	1,988,249	89.9390	2,234,984	2,485,000	2,036,497	0	40,349	0	0	3.600	6.471	MS	26,341	89,460	10/19/2022	03/15/2032
038336-E*-0	APTARGROUP INC Series 2014-A-3 No. A-3 R-19				2.C	5,000,000	102.9600	5,148,000	5,000,000	5,000,000	0	0	0	0	3.610	3.610	JD	7,521	180,500	12/16/2014	12/16/2025
03836W-AC-7	Aqua America Inc				2.B FE	17,918,190	83.3950	13,430,765	16,105,000	17,805,251	0	(42,850)	0	0	4.276	3.621	MM	114,775	688,650	08/25/2021	05/01/2049
03838W-AA-9	AQUARION COMPANY INC				2.A FE	12,938,330	98.9540	12,864,020	13,000,000	12,995,059	0	7,124	0	0	4.000	4.058	FA	196,444	520,000	01/07/2015	08/15/2024
03842*-BN-5	Aqua Pennsylvania Inc				1.E	2,500,000	76.5830	1,914,575	2,500,000	2,500,000	0	0	0	0	4.070	4.070	JD	8,479	101,750	05/31/2019	05/31/2054
03842*-BP-0	Aqua Pennsylvania Inc				1.E	2,500,000	77.2970	1,932,425	2,500,000	2,500,000	0	0	0	0	4.120	4.120	JD	8,583	103,000	05/31/2019	05/31/2059
03842*-BY-1	Aqua Pennsylvania Inc				1.E	3,000,000	59.1960	1,775,880	3,000,000	3,000,000	0	0	0	0	2.850	2.850	JD	7,125	85,500	11/20/2020	12/01/2053
03938J-AA-7	ARCH CAPITAL GRP US INC				2.A FE	3,021,174	94.9230	2,281,000	2,403,000	2,969,783	0	(19,538)	0	0	5.144	3.486	MM	20,602	123,610	05/21/2021	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC				2.A FE	18,046,830	93.0740	16,753,320	18,000,000	18,040,870	0	(979)	0	0	5.031	5.014	JD	40,248	905,580	11/29/2016	12/15/2046
039483-AX-0	Archer Daniels Midland				1.F FE	8,541,712	111.7270	6,804,174	6,090,000	7,903,086	0	(96,895)	0	0	6.450	3.710	JJ	181,127	392,805	08/05/2022	01/15/2038
039483-BH-4	Archer Daniels Midland				1.F FE	3,402,997	86.2230	2,832,426	3,285,000	3,384,106	0	(3,430)	0	0	4.016	3.794	AO	27,485	131,926	11/30/2017	04/16/2043
039483-BM-3	Archer Daniels Midland				1.F FE	14,068,811	82.8260	11,757,151	14,195,000	14,084,976	0	2,815	0	0	3.750	3.800	MS	156,736	532,313	10/17/2017	09/15/2047
03969Y-AC-2	ARDAGH METAL PACKAGING				3.C FE	9,544,740	99.7040	9,673,282	9,702,000	9,575,477	0	28,425	0	0	6.000	6.415	JD	25,872	582,120	02/17/2023	06/15/2027
039936-AA-7	ARES FINANCE CO IV LLC				2.A FE	6,844,810	71.4070	4,998,490	7,000,000	6,850,521	0	2,953	0	0	3.650	3.774	FA	106,458	255,500	01/13/2022	02/01/2052
04010L-BA-0	ARES CAPITAL CORP				2.C FE	993,798	91.2170	912,170	1,000,000	996,983	0	1,142	0	0	2.150	2.273	JJ	9,914	21,500	02/24/2021	07/15/2026
04018V-AA-1	ARES FINANCE CO				2.C FE	4,000,000	85.2450	3,409,800	4,000,000	4,000,000	0	0	0	0	4.125	4.125	JD	4,588	165,000	06/24/2021	06/30/2051
040555-CM-4	Arizona Pub Svc Co				1.G FE	3,474,407	95.0520	2,748,904	2,892,000	3,386,304	0	(20,858)	0	0	5.050	3.680	MS	48,682	146,046	09/02/2020	09/01/2041
040555-CP-7	Arizona Pub Svc Co				1.G FE	7,967,507	84.6420	6,162,784	7,281,000	7,865,527	0	(19,346)	0	0	4.700	4.097	JJ	157,795	342,207	04/12/2019	01/15/2044
040555-CT-9	Arizona Pub Svc Co				1.G FE	693,960	84.4200	493,857	585,000	685,089	0	(3,209)	0	0	4.350	3.234	MM	3,252	25,448	02/25/2021	11/15/2045
040555-CX-0	Arizona Pub Svc Co				1.G FE	15,561,644	80.4130	11,256,212	13,998,000	15,432,633	0	(40,606)	0	0	4.200	3.541	FA	222,102	587,916	07/16/2021	08/15/2048
040555-CY-8	Arizona Pub Svc Co				1.G FE	5,598,127	81.3380	4,453,256	5,475,000	5,587,697	0	(3,297)	0	0	4.250	4.104	MS	77,563	232,688	07/29/2020	03/01/2049
040555-CZ-5	Arizona Pub Svc Co				1.G FE	1,275,930	89.4260	1,341,390	1,500,000	1,306,795	0	28,870	0	0	2.600	5.278	FA	14,733	39,000	12/02/2022	08/15/2029
040555-DA-9	Arizona Pub Svc Co				1.G FE	677,904	71.6450	415,541	580,000	669,813	0	(2,446)	0	0	3.500	2.658	JD	1,692	20,300	07/29/2020	12/01/2049
040555-DC-5	Arizona Pub Svc Co				1.G FE	3,984,360	61.5670	2,462,680	4,000,000	3,985,547	0	367	0	0	2.650	2.669	MS	31,211	106,000	09/08/2020	09/15/2050
040555-DE-1	Arizona Pub Svc Co				1.G FE	2,512,423	108.7930	2,611,032	2,400,000	2,506,209	0	(6,231)	0	0	6.350	5.689	JD	6,773	168,063	04/20/2023	12/15/2032
04248N-AA-1	ARMY HAWAII FAMILY HSG				1.D FE	15,587,396	101.4160	13,193,193	13,008,935	15,148,900	0	(64,190)	0	0	5.524	4.082	JD	31,938	718,614	07/09/2018	06/15/2050
04273W-AC-5	Arrow Electronics Inc				2.C FE	2,446,200	84.5780	2,537,340	3,000,000	2,516,784	0	46,245	0	0	2.950	5.429	FA	33,433	88,500	06/13/2022	02/15/2032
04316J-AE-9	ARTHUR J GALLAGHER & CO				2.B FE	3,717,844	102.0200	3,876,760	3,800,000	3,718,871	0	1,027	0	0	5.750	5.904	MS	72,226	109,250	01/19/2023	03/02/2053
04317@-AN-8	ARTHUR J GALLAGHER & CO Series 0 Note 0-81				2.A FE	2,000,000	98.1480	1,962,966	2,000,000	2,000,000	0	0	0	0	4.310	4.310	JD	1,676	86,200	06/24/2014	06/24/2025
04317@-BF-4	AJ GALLAGHER				2.A FE	5,000,000	94.2720	4,713,600	5,000,000	5,000,000	0	0	0	0	4.590	4.590	JD	11,475	229,500	06/13/2018	06/28/2033
04317@-BG-2	AJ GALLAGHER				2.A FE	7,000,000	90.5060	6,335,441	7,000,000	7,000,000	0	0	0	0	4.690	4.690	JD	16,415	328,300	06/13/2018	06/28/2038
04317@-BU-1	AJ GALLAGHER				2.A FE	8,000,000	90.0060	7,200,518	8,000,000	8,000,000	0	0	0	0	4.240	4.240	JJ	142,276	339,200	01/30/2020	01/30/2035
04351L-AB-6	ASCENSION HEALTH				1.B FE	5,000,000	86.3350	4,316,750	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MM	25,204	197,250	04/25/2016	11/15/2046
044209-AM-6	ASHLAND LLC				3.A FE	7,755,500	98.3730	6,044,037	6,144,000	7,364,155	0	(46,146)	0	0	6.875	4.906	MM	53,973	422,400	04/14/2021	05/15/2043
04433L-AA-0	ASHLAND LLC				3.A FE	4,085,709	86.3720	4,275,414	4,950,000	4,185,579	0	72,520	0	0	3.375	5.902	MS	55,688	162,844	03/09/2023	09/01/2031
045054-AJ-2	Ashtead Capital				2.C FE	904,190	94.2000	942,000	1,000,000	921,351	0	15,447	0	0	4.000	6.094	MM	6,667	40,000	11/17/2022	05/01/2028
045054-AP-8	Ashtead Capital				2.C FE	4,572,120	81.4960	4,889,760	6,000,000	4,572,471	0	126,501	0	0	2.450	5.873	FA	56,758	147,000	11/08/2022	08/12/2031
045054-AQ-6	Ashtead Capital				2.C FE	1,995,340	99.0390	1,980,780	2,000,000	1,995,501	0	161	0	0	5.550	5.581	MM	9,558	92,500	01/24/2023	05/30/2033
045054-AA-7	ASSTEAD CAPITAL INC				2.C FE	8,926,260	98.8740	8,898,660	9,000,000	8,934,235	0	5,800	0	0	5.500	5.608	FA	192,500	495,000	08/05/2022	08/11/2032
04621W-AE-0	Assured Guaranty LTD				2.A FE	7,390,224	71.8190	5,170,968	7,200,000	7,381,445	0	(4,008)	0	0	3.600	3.456	MS	76,320	259,200	09/23/2021	09/15/2051
047649-AA-6	ATKORE INC				3.B FE	1,954,620	89.3670	2,162,681	2,420,000	2,003,087	0	41,092	0	0	4.250	7.300	JD	8,571	102,850	11/03/2022	06/01/2031
04774#-AA-0	ATLANTA FALCONS Series A				2.B PL	5,004,230	85.2840	4,267,822	5,004,230	5,004,230	0	0	0	0	3.590	3.590	MS	59,884	179,652	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS Series B				2.B PL	3,336,153	84.7210	2,826,435	3,336,153	3,336,153	0	0	0	0	3.590	3.590	MS	39,923	119,768	11/01/2016	09/01/2042

E10.18

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
048677-AG-3	ATLANTIC MARINE CORP COM				1.G FE	7,317,860	.99.2170	5,869,539	5,915,861	7,095,254	.0	(32,145)	.0	.0	6.158	4.451	JD	30,358	364,299	07/26/2016	12/01/2051
049560-AA-3	Atmos Energy				1.E FE	1,850,087	103.8130	1,736,791	1,673,000	1,808,076	.0	(26,092)	.0	.0	6.750	4.751	JJ	52,072	112,928	05/09/2022	07/15/2028
049560-AK-1	Atmos Energy	2			1.E FE	996,007	104.8950	1,048,950	732,000	970,384	.0	(10,622)	.0	.0	5.500	3.029	JD	1,789	40,260	09/14/2021	06/15/2041
049560-AL-9	Atmos Energy	2			1.E FE	1,218,910	90.7360	907,360	1,000,000	1,199,666	.0	(8,148)	.0	.0	4.150	2.766	JJ	19,136	41,500	08/02/2021	01/15/2043
049560-AQ-8	Atmos Energy	2			1.G FE	11,243,148	86.3510	9,714,488	11,250,000	11,243,748	.0	47	.0	.0	4.125	4.128	MS	136,641	464,063	04/12/2019	03/15/2049
049560-AS-4	Atmos Energy	2			1.G FE	16,262,720	76.4260	12,228,160	16,000,000	16,238,886	.0	(6,075)	.0	.0	3.375	3.287	MS	159,000	540,000	12/19/2019	09/15/2049
049560-AW-5	Atmos Energy	2			1.G FE	4,967,850	68.1000	3,405,000	5,000,000	4,969,303	.0	701	.0	.0	2.850	2.882	FA	53,833	142,500	09/21/2021	02/15/2052
053484-AD-3	AVALONBAY COMMUNITIES	2			1.G FE	1,403,438	101.7970	1,425,158	1,400,000	1,403,486	.0	48	.0	.0	5.000	4.965	FA	26,444	48,222	02/22/2023	02/15/2033
05348E-AU-3	Avalon Bay Communities	2			1.G FE	9,925,100	98.5430	9,854,300	10,000,000	9,992,359	.0	8,490	.0	.0	3.500	3.590	MN	44,722	350,000	11/12/2014	11/15/2024
05348E-AZ-2	Avalon Bay Communities	2			1.G FE	1,975,880	81.6430	1,632,860	2,000,000	1,979,427	.0	547	.0	.0	3.900	3.969	AO	16,467	78,000	10/07/2016	10/15/2046
05351W-AB-9	AVANGRID INC	2			2.B FE	883,770	94.3590	943,590	1,000,000	900,983	.0	15,077	.0	.0	3.800	5.967	JD	3,167	38,000	11/08/2022	06/01/2029
05352T-AA-7	AVANTOR FUNDING INC	2			3.B FE	1,122,500	96.7210	1,209,013	1,250,000	1,145,763	.0	19,047	.0	.0	4.625	6.791	JJ	26,658	57,813	10/07/2022	07/15/2028
05352T-AB-5	AVANTOR FUNDING INC	2			3.B FE	341,252	90.9060	363,624	400,000	347,464	.0	6,212	.0	.0	3.875	6.627	MN	2,583	15,500	02/21/2023	11/01/2029
05368V-AA-4	AVIENT CORP	2			3.C FE	3,402,461	104.0890	3,513,004	3,375,000	3,394,077	.0	(6,014)	.0	.0	7.125	6.899	FA	100,195	234,457	09/13/2022	08/01/2030
05379B-AQ-0	Avista Corp	2			1.G FE	3,160,800	84.8060	2,120,150	2,500,000	3,108,278	.0	(17,349)	.0	.0	4.350	2.928	JD	9,063	108,750	11/16/2020	06/01/2048
05379B-AR-8	Avista Corp	2			1.G FE	1,999,280	79.6610	1,593,220	2,000,000	1,999,335	.0	13	.0	.0	4.000	4.002	AO	20,000	80,000	03/08/2022	04/01/2052
05379B-DB-3	Avista Corp	2			1.G	15,000,000	68.4500	10,267,500	15,000,000	15,000,000	.0	.0	.0	.0	3.430	3.430	JD	42,875	514,500	11/26/2019	12/01/2049
05379B-E*4	Avista Corp 2.9% Series AO 2051	2			1.G	4,000,000	60.4490	2,417,960	4,000,000	4,000,000	.0	.0	.0	.0	2.900	2.900	AO	29,000	116,000	12/01/2021	10/01/2051
05463H-AB-7	AXIS SPECIALTY FINANCE	2			2.A FE	1,312,160	94.8750	1,423,125	1,500,000	1,339,784	.0	23,589	.0	.0	3.900	6.208	JJ	26,975	58,500	11/16/2022	07/15/2029
05523U-AL-4	BAE SYSTEMS HOLDINGS INC	2			2.A FE	4,520,400	92.3190	4,615,950	5,000,000	4,538,601	.0	11,671	.0	.0	4.750	5.501	AO	55,417	237,500	06/13/2022	10/07/2044
05526D-BN-4	BAT CAPITAL CORP	2			2.B FE	1,000,000	98.3460	983,460	1,000,000	1,000,000	.0	.0	.0	.0	4.906	4.906	AO	12,129	49,060	03/30/2020	04/02/2030
05565E-AT-2	BMW US Capital	2			1.F FE	971,064	96.0260	893,042	930,000	955,838	.0	(8,169)	.0	.0	3.300	2.340	AO	7,246	30,690	02/14/2022	04/06/2027
05565E-BS-3	BMW US Capital	2			1.F FE	2,519,130	86.8560	2,605,680	3,000,000	2,561,668	.0	42,538	.0	.0	2.550	4.976	AO	19,125	76,500	02/17/2023	04/01/2031
05565E-BX-2	BMW US Capital	2			1.F FE	2,990,238	82.4360	3,103,715	3,765,000	3,055,204	.0	64,966	.0	.0	1.950	4.953	FA	28,347	36,709	02/16/2023	08/12/2031
05565E-CE-3	BMW US Capital	2			1.F FE	1,890,963	101.9260	1,946,787	1,910,000	1,892,165	.0	1,203	.0	.0	5.050	5.280	FA	37,510	.0	09/07/2023	08/11/2028
05565E-CF-0	BMW US Capital	2			1.F FE	4,972,474	103.2290	5,192,419	5,030,000	4,973,888	.0	1,414	.0	.0	5.150	5.299	FA	100,740	.0	09/14/2023	08/11/2033
05565E-GF-6	BMW US Capital Series N No. N-21	2			1.F	10,000,000	98.5130	9,851,300	10,000,000	10,000,000	.0	.0	.0	.0	4.030	4.030	FA	154,483	403,000	02/13/2014	02/13/2026
05565E-HF-5	BMW US Capital Series B No. B-8	2			1.F	13,000,000	98.0150	12,741,950	13,000,000	13,000,000	.0	.0	.0	.0	3.300	3.300	FA	158,492	429,000	02/18/2015	02/18/2025
05723K-AF-7	BAKER HUGHES LLC/CO-OBL	2			1.G FE	4,789,495	84.7820	3,815,190	4,500,000	4,767,021	.0	(7,077)	.0	.0	4.080	3.699	JD	8,160	183,600	09/15/2020	12/15/2047
058498-AW-6	Ball Corp	2			3.A FE	1,877,451	85.9130	2,018,956	2,350,000	1,928,406	.0	45,333	.0	.0	2.875	6.220	FA	25,524	48,156	03/28/2023	08/15/2030
058498-AX-4	Ball Corp	2			3.A FE	5,619,964	86.3280	5,999,796	6,950,000	5,797,434	.0	115,295	.0	.0	3.125	5.826	MS	63,950	217,188	09/23/2022	09/15/2031
058498-AY-2	Ball Corp	2			3.A FE	1,000,000	103.9560	1,039,560	1,000,000	1,000,000	.0	.0	.0	.0	6.875	6.879	JJ	34,375	41,250	11/09/2022	03/15/2028
06051G-GG-8	Bank of America Corp	2			1.G FE	5,494,900	90.0140	4,500,700	5,000,000	5,431,911	.0	(11,437)	.0	.0	4.443	3.873	JJ	99,350	222,150	11/30/2017	01/30/2048
06051G-GR-4	Bank of America Corp	2			1.G FE	30,000,000	94.9090	28,472,700	30,000,000	30,000,000	.0	.0	.0	.0	3.593	3.593	JJ	479,067	1,032,988	02/02/2023	07/21/2028
06051G-HA-0	Bank of America Corp	2			1.G FE	5,015,610	84.1720	3,787,740	4,500,000	4,965,838	.0	(12,492)	.0	.0	3.946	3.318	JJ	77,934	177,570	10/10/2019	01/23/2049
06406G-AA-9	BANK OF NY MELLON CORP	2			1.F FE	8,832,228	92.4630	8,487,179	9,179,000	9,016,686	.0	30,419	.0	.0	3.000	3.400	AO	46,660	275,370	05/11/2017	01/15/2071
06406R-BM-8	BANK OF NY MELLON CORP	2			1.F FE	4,000,000	106.0520	4,242,080	4,000,000	4,000,000	.0	.0	.0	.0	5.834	5.652	AO	42,783	233,360	10/18/2022	10/25/2033
06406Y-AA-0	BANK OF NY MELLON CORP	2			1.F FE	5,144,615	93.6720	5,151,960	5,500,000	5,303,834	.0	30,404	.0	.0	3.300	4.013	FA	64,533	181,500	07/10/2018	08/23/2029
066836-AC-1	BAPTIST HLTH SFL OBL GR	2			1.E FE	8,359,450	60.1520	5,112,920	8,500,000	8,362,391	.0	1,144	.0	.0	3.115	3.180	MN	33,832	264,775	10/08/2021	05/01/2043
06684Q-AB-8	BAPTIST HEALTHCARE	2			1.E FE	3,244,950	73.8860	2,216,580	3,000,000	3,231,229	.0	(5,673)	.0	.0	3.540	3.107	FA	40,120	106,200	07/01/2021	08/15/2050
06849R-AC-6	BARRICK NA FINANCE LLC	2			1.G FE	18,259,557	118.3580	14,747,407	12,460,000	17,599,891	.0	(259,189)	.0	.0	7.500	3.794	MS	275,158	934,500	06/17/2022	09/15/2038
06849R-AK-8	BARRICK NA FINANCE LLC	2			2.A FE	4,621,601	107.2760	4,229,893	3,943,000	4,547,552	.0	(20,114)	.0	.0	5.750	4.529	MN	37,787	226,723	02/25/2021	05/01/2043
070101-AH-3	BASIN ELECTRIC PIWR COOP	2			1.F FE	22,855,916	87.5040	18,313,712	20,929,000	22,614,718	.0	(43,369)	.0	.0	4.750	4.198	AO	179,495	994,128	01/24/2018	04/26/2047
07123F-AA-1	BATON ROUGE	2			1.G	8,872,941	94.3990	8,375,955	8,872,941	8,872,941	.0	.0	.0	.0	4.320	4.359	MON	17,036	383,311	12/18/2017	11/15/2037
071813-BP-3	Baxter International Inc	2			2.B FE	14,939,260	73.1540	11,338,870	15,500,000	15,004,403	.0	13,217	.0	.0	3.500	3.706	FA	204,944	542,500	01/03/2020	08/15/2046

E10.19

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
071813-CP-2	Baxter International Inc	2			2.B FE	513,360	89.5760	537,456	600,000	518,850	0	5,490	0	0	2.272	5.446	JD	1,136	6,816	08/10/2023	12/01/2028
071813-CS-6	Baxter International Inc	2			2.B FE	3,584,374	83.8980	3,716,681	4,430,000	3,632,197	0	47,823	0	0	2.539	5.308	FA	46,866	56,239	05/19/2023	02/01/2032
072722-AE-1	BAYCARE HEALTH SYSTEM	2			1.C FE	3,779,302	83.1260	2,600,181	3,128,000	3,731,918	0	(15,317)	0	0	3.831	2.792	MN	15,312	119,834	11/02/2020	11/15/2050
07274N-AL-7	BAYER US FINANCE II LLC	2			2.B FE	7,431,339	95.1220	7,419,516	7,800,000	7,464,259	0	32,920	0	0	4.375	5.376	JD	15,167	282,188	06/29/2023	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC	2			2.B FE	786,996	86.5230	778,707	900,000	789,543	0	2,547	0	0	4.625	5.897	JD	164	41,625	06/16/2023	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC	2			2.B FE	6,693,680	84.4470	6,426,417	7,610,000	6,708,501	0	14,822	0	0	4.875	5.786	JD	6,183	370,988	02/16/2023	06/25/2048
072863-AF-0	BAYLOR SCOTT & WHITE HOL	2			1.D FE	35,124,454	85.2940	30,002,165	35,175,000	35,131,864	0	935	0	0	3.967	3.975	MN	178,300	1,395,392	05/10/2016	11/15/2046
073096-A#-6	Bayport Polymers LLC Series C				1.E PL	8,000,000	99.6300	7,970,423	8,000,000	8,000,000	0	0	0	0	5.050	5.050	FA	152,622	202,000	02/15/2023	02/15/2033
073096-B*-9	Bayport Polymers LLC Series D				1.E PL	12,000,000	99.2910	11,914,916	12,000,000	12,000,000	0	0	0	0	5.150	5.150	FA	233,467	309,000	02/15/2023	02/15/2035
075887-AV-1	Becton Dickinson				2.B FE	6,762,060	101.1250	6,067,500	6,000,000	6,592,214	0	(27,143)	0	0	6.000	5.036	MN	46,000	360,000	10/06/2016	05/15/2039
075887-AX-7	Becton Dickinson				2.B FE	409,187	87.7850	311,637	355,000	403,918	0	(2,022)	0	0	5.000	3.879	MN	2,416	17,750	04/21/2021	11/12/2040
075887-BF-5	Becton Dickinson	2			2.B FE	2,377,027	98.4780	2,342,792	2,379,000	2,378,655	0	347	0	0	3.734	3.750	JD	3,948	88,832	11/21/2018	12/15/2024
075887-BM-0	Becton Dickinson	2			2.B FE	1,125,150	90.3140	878,755	973,000	1,112,729	0	(4,619)	0	0	4.875	3.835	MN	6,061	47,434	03/22/2021	05/15/2044
075887-BX-6	Becton Dickinson	2			2.B FE	5,926,620	93.5450	5,267,519	5,631,000	5,890,740	0	(6,541)	0	0	4.669	4.348	JD	18,258	262,911	02/25/2021	06/06/2047
075887-CE-7	Becton Dickinson				2.B FE	10,511,988	104.9610	10,496,100	10,000,000	10,197,193	0	(60,234)	0	0	6.700	5.953	JD	55,833	670,000	12/29/2017	12/01/2026
081331-AC-4	BELVOIR LAND LLC				1.D FE	11,025,800	99.0930	9,909,259	10,000,000	10,588,844	0	(65,914)	0	0	5.170	4.240	JD	22,978	517,000	05/31/2016	12/15/2035
084423-AP-7	Berkley WR				2.A FE	10,183,033	106.6650	9,639,316	9,037,000	10,057,033	0	(60,553)	0	0	6.250	4.998	FA	213,374	564,813	12/20/2021	02/15/2037
084423-AT-9	Berkley WR				2.A FE	8,688,905	90.0320	7,261,981	8,066,000	8,640,025	0	(19,644)	0	0	4.750	4.202	FA	159,640	383,135	07/07/2021	08/01/2044
084423-AU-6	Berkley WR	2			2.A FE	2,928,263	79.9880	1,975,704	2,470,000	2,895,813	0	(10,710)	0	0	4.000	3.033	MN	13,448	98,800	02/11/2021	05/12/2050
084423-AV-4	Berkley WR	2			2.A FE	3,983,520	72.2590	2,890,360	4,000,000	3,984,426	0	315	0	0	3.550	3.572	MS	35,894	142,000	03/09/2021	03/30/2052
084423-AW-2	Berkley WR	2			2.A FE	4,952,650	63.0320	3,151,600	5,000,000	4,954,104	0	620	0	0	3.150	3.192	MS	39,813	157,500	09/08/2021	09/30/2061
084664-BV-2	Berkshire Hathaway Finance				1.C FE	4,919,900	93.7620	4,688,100	5,000,000	4,934,650	0	2,101	0	0	4.300	4.401	MN	27,472	215,000	12/15/2015	05/15/2043
084664-CQ-2	Berkshire Hathaway Finance	2			1.C FE	3,222,000	92.1970	2,304,925	2,500,000	3,161,600	0	(19,247)	0	0	4.200	2.700	FA	39,667	105,000	10/02/2020	08/15/2048
084664-CR-0	Berkshire Hathaway Finance	2			1.C FE	5,930,028	93.3850	4,613,219	4,940,000	5,838,602	0	(23,889)	0	0	4.250	3.177	JJ	96,810	209,950	02/24/2021	01/15/2049
084664-CV-1	Berkshire Hathaway Finance				1.C FE	1,998,400	70.1580	1,403,160	2,000,000	1,998,514	0	37	0	0	2.850	2.854	AO	12,033	57,000	10/05/2020	10/15/2050
084664-CX-7	Berkshire Hathaway Finance	2			1.C FE	4,942,600	65.4560	3,272,800	5,000,000	4,946,526	0	1,359	0	0	2.500	2.555	JJ	57,639	125,000	01/05/2021	01/15/2051
084670-BK-3	Berkshire Hathaway Inc/CI A				1.C FE	4,052,799	97.2960	3,630,114	3,731,000	3,998,268	0	(9,210)	0	0	4.500	3.962	FA	65,293	167,895	05/16/2017	02/11/2043
09031W-AA-1	BIMBO BAKERIES USA INC	2			2.A FE	4,915,850	80.4800	4,024,000	5,000,000	4,919,827	0	1,564	0	0	4.000	4.098	MN	24,444	200,000	05/12/2021	05/17/2051
090572-AQ-1	Bio Rad Laboratories Inc				2.B FE	10,156,180	90.3450	10,263,192	11,360,000	10,271,629	0	90,361	0	0	3.700	5.144	MS	123,761	379,620	05/23/2023	03/15/2032
09062X-AD-5	Biogen Idec Inc	2			2.A FE	21,309,245	98.3280	19,695,098	20,030,000	21,143,258	0	(31,370)	0	0	5.200	4.773	MS	306,682	1,041,560	02/24/2021	09/15/2045
09062X-AG-8	Biogen Idec Inc	2			2.A FE	2,032,710	70.2980	1,405,960	2,000,000	2,030,298	0	(763)	0	0	3.150	3.064	MN	10,500	63,000	08/28/2020	05/01/2050
09062X-AK-9	Biogen Idec Inc	2			2.B FE	6,030,600	71.8360	4,478,975	6,235,000	6,042,150	0	4,113	0	0	3.250	3.424	FA	76,552	202,638	07/30/2021	02/15/2051
092113-AN-9	BLACK HILLS CORP	2			2.A FE	14,851,778	80.2870	10,256,664	12,775,000	14,689,685	0	(58,088)	0	0	4.200	3.247	MS	157,984	536,550	09/08/2021	09/15/2046
092113-AQ-2	BLACK HILLS CORP	2			2.A FE	904,750	92.2350	922,350	1,000,000	912,288	0	7,037	0	0	4.350	5.568	MN	7,250	43,500	12/02/2022	05/01/2033
092113-AS-8	BLACK HILLS CORP	2			2.A FE	3,942,924	74.9700	2,736,405	3,650,000	3,927,005	0	(6,875)	0	0	3.875	3.422	AO	29,859	141,438	10/04/2021	10/15/2049
09256B-BK-7	BLACKSTONE HOLDINGS FINA				1.E FE	16,912,420	105.0240	12,003,193	11,429,000	16,441,067	0	(196,317)	0	0	6.250	3.123	FA	269,851	714,313	08/24/2021	08/15/2042
09256B-AG-2	BLACKSTONE HOLDINGS FINA				1.E FE	8,164,557	92.2590	5,689,613	6,167,000	7,979,515	0	(62,987)	0	0	5.000	3.057	JD	13,704	308,350	06/24/2021	06/15/2044
09256B-AH-0	BLACKSTONE HOLDINGS FINA				1.E FE	3,240,569	85.2470	2,283,767	2,679,000	3,195,664	0	(16,506)	0	0	4.450	3.202	JJ	54,972	119,216	05/13/2021	07/15/2045
09256B-AJ-3	BLACKSTONE HOLDINGS FINA	2			1.E FE	5,053,049	77.3100	3,320,465	4,295,000	4,988,700	0	(20,284)	0	0	4.000	3.027	AO	42,473	171,800	10/08/2020	10/02/2047
09256B-AL-1	BLACKSTONE HOLDINGS FINA	2			1.E FE	493,670	85.7410	428,705	500,000	496,097	0	590	0	0	2.500	2.641	JJ	5,938	12,500	09/03/2019	01/10/2030
09256B-AM-9	BLACKSTONE HOLDINGS FINA	2			1.E FE	2,164,675	72.7860	1,444,405	1,985,000	2,151,157	0	(4,380)	0	0	3.500	3.021	MS	21,421	69,475	03/23/2021	09/10/2049
09257W-AD-2	BLACKSTONE MORTGAGE TR				3.C FE	8,211,770	89.0320	8,235,460	9,250,000	8,505,617	0	214,012	0	0	3.750	6.722	JJ	159,948	346,875	10/20/2022	01/15/2027
09261B-AB-6	BLACKSTONE HOLDINGS FINA	2			1.E FE	4,367,516	62.3240	2,742,256	4,400,000	4,369,787	0	743	0	0	2.800	2.837	MS	31,142	123,200	02/11/2021	09/30/2050
09261B-AF-7	BLACKSTONE HOLDINGS FINA	2			1.E FE	1,994,780	63.4590	1,269,180	2,000,000	1,995,054	0	116	0	0	2.850	2.863	FA	23,117	57,000	07/29/2021	08/05/2051
09261B-AK-6	BLACKSTONE HOLDINGS FINA	2			1.E FE	8,260,483	106.8600	8,538,114	7,990,000	8,246,893	0	(13,590)	0	0	6.200	5.740	AO	94,948	300,080	06/01/2023	04/22/2033

E10.20

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Eig n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09261H-AH-4	BLACKSTONE PRIVATE CRE Series C				2.C FE	25,000,000	98.0960	24,523,988	25,000,000	25,000,000	0	0	0	0	5.610	5.610	MN	225,958	1,402,500	05/03/2022	05/03/2027
09261H-AP-2	BLACKSTONE PRIVATE CRE	2			2.C FE	1,999,880	96.5120	1,930,240	2,000,000	1,999,956	0	41	0	0	2.700	2.702	JJ	24,900	54,000	01/10/2022	01/15/2025
093662-AH-7	BLOCK FINANCIAL LLC	2			2.C FE	4,858,190	91.5100	4,575,500	5,000,000	4,877,162	0	14,862	0	0	3.875	4.290	FA	73,194	193,750	11/17/2022	08/15/2030
09581J-AC-0	BLUE OIL FINANCE LLC	2			2.B FE	31,848,710	66.7290	22,020,570	33,000,000	31,882,141	0	17,258	0	0	4.125	4.326	AO	317,625	1,361,250	05/26/2022	10/07/2051
096630-AH-1	Boardwalk Pipelines LP	2			2.C FE	2,497,150	89.4200	2,235,500	2,500,000	2,497,967	0	248	0	0	3.400	3.413	FA	32,111	85,000	08/04/2020	02/15/2031
097023-AK-1	Boeing Co				2.C FE	3,003,446	115.8820	2,184,376	1,885,000	2,830,441	0	(31,667)	0	0	7.875	4.090	AO	31,338	148,444	12/18/2017	04/15/2043
097023-BL-8	Boeing Co	2			2.C FE	1,893,919	73.9690	1,490,475	2,015,000	1,912,425	0	3,085	0	0	3.500	3.854	MS	23,508	70,525	05/16/2017	03/01/2045
097023-CB-9	Boeing Co	2			2.C FE	4,666,650	77.8340	3,891,700	5,000,000	4,698,669	0	6,738	0	0	3.850	4.245	MN	32,083	192,500	10/29/2018	11/01/2048
097023-CE-3	Boeing Co	2			2.C FE	4,791,500	79.6260	3,981,300	5,000,000	4,828,892	0	8,198	0	0	3.500	3.799	MS	58,333	175,000	02/13/2019	03/01/2039
097023-CV-5	Boeing Co	2			2.C FE	1,750,000	103.4960	1,811,180	1,750,000	1,750,000	0	0	0	0	5.705	5.705	MN	16,640	99,838	04/30/2020	05/01/2040
097023-CW-3	Boeing Co	2			2.C FE	7,000,905	103.6250	7,305,563	7,050,000	7,001,631	0	726	0	0	5.805	5.856	MN	68,209	265,579	09/08/2023	05/01/2050
097023-CY-9	Boeing Co	2			2.C FE	8,500,000	101.8570	8,657,845	8,500,000	8,500,000	0	0	0	0	5.150	5.150	MN	72,958	437,750	04/30/2020	05/01/2030
097023-DC-6	Boeing Co	2			2.C FE	5,008,900	92.9270	4,646,350	5,000,000	5,006,275	0	(796)	0	0	3.625	3.604	FA	75,521	181,250	10/29/2020	02/01/2031
097390-AD-2	BOISE CASCADE COMPANY	2			3.C FE	5,737,913	94.0000	6,249,120	6,648,000	5,850,498	0	90,465	0	0	4.875	7.218	JJ	162,045	302,153	04/17/2023	07/01/2030
09776U-AB-2	BON SECOURS CHARITY HLTH	2			3.A FE	21,250,730	91.1630	17,782,255	19,506,000	20,814,443	0	(76,871)	0	0	6.250	5.472	MN	203,188	1,219,125	09/07/2018	11/01/2035
09778P-AB-1	BON SECOURS MERCY	2			1.E FE	188,000	80.7920	151,889	188,000	188,000	0	0	0	0	2.095	2.095	JD	328	3,939	10/07/2020	06/01/2031
09951L-AB-9	BOOZ ALLEN HAMILTON INC	2			2.C FE	1,000,000	93.8270	938,270	1,000,000	1,000,000	0	0	0	0	4.000	4.000	JJ	20,000	40,000	06/07/2021	07/01/2029
099724-AH-9	Borg Warner	2			2.A FE	17,665,863	82.4990	15,129,492	18,339,000	17,739,902	0	15,369	0	0	4.375	4.613	MS	236,242	802,331	07/01/2020	03/15/2045
099724-AJ-5	Borg Warner	2			2.A FE	2,993,940	97.8660	2,935,980	3,000,000	2,999,158	0	673	0	0	3.375	3.399	MS	29,813	101,250	03/09/2015	03/15/2025
100743-AL-7	BOSTON GAS COMPANY	2			2.A FE	1,000,000	89.6670	896,670	1,000,000	1,000,000	0	0	0	0	3.001	3.001	FA	12,504	30,010	07/24/2019	08/01/2029
10112R-AW-4	BOSTON PROPERTIES LP	2			2.A FE	2,946,960	99.8170	2,994,510	3,000,000	2,999,490	0	5,978	0	0	3.800	4.006	FA	47,500	114,000	06/20/2013	02/01/2024
10112R-BA-1	BOSTON PROPERTIES LP	2			2.A FE	996,410	95.3560	953,560	1,000,000	998,038	0	349	0	0	4.500	4.545	JD	3,750	45,000	11/13/2018	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP	2			2.A FE	2,551,737	89.8140	2,631,550	2,930,000	2,595,680	0	43,943	0	0	3.400	5.869	JD	2,767	99,620	02/16/2023	06/21/2029
10112R-BG-8	BOSTON PROPERTIES LP	2			2.B FE	1,998,820	104.7910	2,095,820	2,000,000	1,999,124	0	271	0	0	6.750	6.763	JD	11,250	140,250	11/07/2022	12/01/2027
101137-AE-7	Boston Scientific Corp	2			2.A FE	2,300,217	113.1050	2,069,822	1,830,000	2,234,715	0	(30,636)	0	0	6.500	4.091	MN	15,199	121,238	06/30/2022	11/15/2035
101137-AL-1	Boston Scientific Corp	2			2.A FE	910,691	121.1430	696,572	575,000	870,194	0	(13,839)	0	0	7.375	3.244	JJ	19,554	42,406	12/21/2020	01/15/2040
101137-AT-4	Boston Scientific Corp	2			2.A FE	243,628	95.4610	233,879	245,000	243,858	0	51	0	0	4.550	4.593	MS	3,716	11,148	02/21/2019	03/01/2039
101137-AU-1	Boston Scientific Corp	2			2.A FE	4,317,500	96.2250	3,849,000	4,000,000	4,292,735	0	(8,130)	0	0	4.700	4.186	MS	62,667	188,000	10/14/2020	03/01/2049
101137-AX-5	Boston Scientific Corp	2			2.A FE	2,989,920	95.6580	2,869,740	3,000,000	2,994,313	0	970	0	0	4.000	4.041	MS	40,000	120,000	02/21/2019	03/01/2029
10115C-AA-2	BOSTON UNIVERSITY	2			1.D FE	1,004,530	101.3730	1,013,730	1,000,000	1,004,467	0	(63)	0	0	5.200	5.164	AO	13,000	26,000	06/22/2023	10/01/2045
10240-AA-7	Bowie Acquisitions LLC	2			2.C PL	5,674,994	87.9140	4,989,111	5,674,994	5,674,994	0	0	0	0	3.920	3.921	JD	618	222,460	12/16/2019	09/30/2038
10334#-AS-1	Boyd Watterson GSA Series N	2			2.C PL	7,500,000	74.3290	5,574,706	7,500,000	7,500,000	0	0	0	0	3.420	3.420	FA	106,875	256,500	02/01/2022	02/01/2037
103730-AC-4	BP CAP MARKETS AMERICA	2			1.F FE	4,899,750	97.9970	4,899,850	5,000,000	4,893,161	0	3,176	0	0	3.937	4.016	MS	54,681	196,850	10/04/2020	09/21/2028
103730-AE-0	BP CAP MARKETS AMERICA	2			1.F FE	531,140	99.4880	497,440	500,000	516,546	0	(3,262)	0	0	4.234	3.450	MN	3,234	21,170	03/21/2019	11/06/2028
103730-BG-4	BP CAP MARKETS AMERICA	2			1.F FE	1,132,931	70.8020	796,523	1,125,000	1,132,243	0	(186)	0	0	3.000	2.964	FA	11,906	33,750	02/21/2020	02/24/2050
103730-BN-9	BP CAP MARKETS AMERICA	2			1.F FE	3,999,720	66.9680	2,678,720	4,000,000	4,000,002	0	0	0	0	2.772	2.772	MN	110,880	110,880	01/10/2020	11/10/2050
103730-BS-8	BP CAP MARKETS AMERICA	2			1.F FE	4,000,000	70.2150	2,808,600	4,000,000	4,000,000	0	0	0	0	3.001	3.001	MS	34,678	120,040	09/14/2021	03/17/2052
109696-AA-2	BRINK'S CO/THE	2			3.C FE	3,954,435	95.4190	4,246,146	4,450,000	4,058,647	0	86,743	0	0	4.625	7.327	AO	43,449	205,813	11/21/2022	10/15/2027
110122-AQ-1	Bristol-Myers Squibb Co	2			1.F FE	6,178,177	108.5960	5,071,433	4,670,000	5,847,752	0	(60,674)	0	0	6.125	3.823	MN	47,673	286,038	01/10/2018	05/01/2038
110122-AX-6	Bristol-Myers Squibb Co	2			1.F FE	1,600,497	91.7510	1,388,193	1,513,000	1,588,705	0	(2,454)	0	0	4.500	4.126	MS	22,895	68,085	10/02/2018	03/01/2044
110122-CR-7	Bristol-Myers Squibb Co	2			1.F FE	5,798,828	86.8700	5,594,428	6,440,000	5,804,844	0	4,487	0	0	4.250	4.912	AO	49,418	200,600	09/07/2023	10/26/2049
110122-DC-9	Bristol-Myers Squibb Co	2			1.F FE	1,565,667	98.3850	1,548,580	1,574,000	1,571,130	0	1,681	0	0	3.875	3.992	FA	23,042	60,993	08/01/2020	08/15/2025
110122-DF-2	Bristol-Myers Squibb Co	2			1.F FE	6,535,634	102.5320	6,151,920	6,000,000	6,469,202	0	(17,489)	0	0	5.700	5.006	AO	72,200	342,000	11/22/2019	10/15/2040
110122-DG-0	Bristol-Myers Squibb Co	2			1.F FE	2,082,895	96.1870	1,450,500	1,508,000	2,035,684	0	(19,725)	0	0	5.250	2.899	FA	29,909	79,170	07/19/2021	08/15/2043
110122-DJ-4	Bristol-Myers Squibb Co	2			1.F FE	5,334,008	99.3220	4,966,100	5,000,000	5,302,209	0	(8,379)	0	0	5.000	4.552	FA	94,444	250,000	11/22/2019	08/15/2045

E10.21

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-DK-1	Bristol-Myers Squibb Co	2			1.F FE	9,756,137	.88	6,812,679	7,718,000	9,609,099	.0	(55,977)	.0	.0	4.350	2.898	MN	42,899	335,733	09/08/2021	11/15/2047
110122-DL-9	Bristol-Myers Squibb Co	2			1.F FE	617,167	.90	637,0	485,000	607,454	.0	(3,497)	.0	.0	4.550	3.044	FA	8,030	22,068	02/19/2021	02/20/2048
11042C-AA-8	BRITISH AIR 21-1 A PPT				1.E FE	1,849,715	.85	1,849,715	1,849,715	1,849,715	.0	.0	.0	.0	2.900	2.911	MJSD	2,384	53,642	07/20/2021	03/15/2035
11042T-AA-1	BRITISH AIR 18-1 AA PTT				1.D FE	1,996,204	.93	1,886,645	2,014,313	2,003,473	.0	1,383	.0	.0	3.800	3.976	MJSD	2,339	76,544	10/30/2018	03/20/2033
11043X-AA-1	BRITISH AIR 19-1 AA PTT				1.E FE	4,259,413	.89	3,727,158	4,183,212	4,233,633	.0	(5,415)	.0	.0	3.300	3.065	MJSD	6,135	138,046	09/13/2019	12/15/2032
11120V-AH-6	BRIXMOR OPERATING PART	2			2.B FE	1,338,880	.95	1,429,245	1,500,000	1,362,148	.0	21,068	.0	.0	4.125	6.161	MN	7,906	61,875	12/02/2022	05/15/2029
11120V-AJ-2	BRIXMOR OPERATING PART	2			2.B FE	832,380	.93	935,270	1,000,000	852,390	.0	17,465	.0	.0	4.050	6.907	JJ	20,250	40,500	11/04/2022	07/01/2030
11133T-AD-5	Broadridge Financial Solution	2			2.B FE	649,245	.89	672,533	750,000	662,076	.0	12,395	.0	.0	2.900	5.230	JD	1,813	21,750	12/15/2022	12/01/2029
11134L-AH-2	BROADCOM CRP / CAYMAN FI	2			2.B FE	11,250,481	.97	11,032,868	11,300,000	11,282,842	.0	5,219	.0	.0	3.875	3.929	JJ	201,909	437,875	02/02/2017	01/15/2027
11135F-AS-0	BROADCOM INC	2			2.C FE	5,692,818	.95	5,471,316	5,700,000	5,694,571	.0	493	.0	.0	4.300	4.313	MN	31,318	245,100	05/05/2020	11/15/2032
11135F-BD-2	BROADCOM INC	2			2.C FE	8,959,950	1.01	9,137,250	9,000,000	8,972,653	.0	3,609	.0	.0	5.000	5.057	AO	95,000	450,000	04/06/2020	04/15/2030
11135F-BG-5	BROADCOM INC	2			2.C FE	1,493,520	.78	1,180,920	1,500,000	1,493,924	.0	127	.0	.0	3.750	3.774	FA	21,250	56,250	01/04/2021	02/15/2051
11135F-BL-4	BROADCOM INC	2			2.C FE	4,929,178	.87	5,192,175	5,965,000	4,975,005	.0	45,827	.0	.0	3.469	5.615	AO	43,684	103,463	05/04/2023	04/15/2034
11135F-BR-1	BROADCOM INC	2			2.C FE	1,020,426	.96	1,062,545	1,100,000	1,026,739	.0	6,313	.0	.0	4.000	5.468	AO	9,289	22,000	06/20/2023	04/15/2029
11135F-BV-2	BROADCOM INC	2			2.C FE	879,120	.96	968,380	1,000,000	883,933	.0	4,813	.0	.0	4.926	6.217	MN	6,294	49,260	02/16/2023	05/15/2037
11271R-AB-5	BROOKFIELD FINANCE LLC	2			1.G FE	680,876	.69	488,607	700,000	682,016	.0	405	.0	.0	3.450	3.602	AO	5,098	24,150	02/25/2021	04/15/2050
114259-AT-1	Brooklyn Un Gas Co	2			2.A FE	1,000,000	.92	924,500	1,000,000	1,000,000	.0	.0	.0	.0	3.865	3.865	MS	12,561	38,650	02/27/2019	03/04/2029
115236-AC-5	Brown & Brown Inc	2			2.C FE	389,725	.82	450,000	500,000	401,297	.0	10,807	.0	.0	2.375	5.763	MS	3,497	11,875	12/02/2022	03/15/2031
115236-AE-1	Brown & Brown Inc	2			2.C FE	4,791,170	.91	5,023,920	5,500,000	4,863,817	.0	58,086	.0	.0	4.200	5.998	MS	66,733	231,000	11/17/2022	03/17/2032
115236-AF-8	Brown & Brown Inc	2			2.C FE	8,086,180	.88	8,950,000	8,000,000	8,083,596	.0	(1,473)	.0	.0	4.950	4.880	MS	114,400	396,000	03/16/2022	03/17/2052
115637-AL-4	BROWN-FORMAN CORP	2			1.G FE	6,661,418	.85	5,520,007	6,749,000	6,675,784	.0	2,573	.0	.0	3.750	3.831	JJ	116,701	253,088	01/23/2018	01/15/2043
115637-AP-5	BROWN-FORMAN CORP	2			1.G FE	13,594,863	.93	11,767,587	12,640,000	13,450,503	.0	(24,160)	.0	.0	4.500	4.044	JJ	262,280	568,800	11/20/2017	07/15/2045
12008R-AR-8	BUILDERS FIRSTSOURCE INC	2			3.C FE	2,823,089	1.02	3,015,579	2,950,000	2,835,409	.0	9,415	.0	.0	6.375	6.984	JD	8,358	188,063	10/20/2022	06/15/2032
12116L-AA-7	BURFORD CAPITAL GBLB FIN	2			3.C FE	1,215,688	.96	1,273,285	1,325,000	1,219,469	.0	3,782	.0	.0	6.250	8.506	AO	17,483	.0	10/24/2023	04/15/2028
121177-AA-9	Bureau Veritas Holdings Inc	2			2.C	6,000,000	.90	5,440,920	6,000,000	6,000,000	.0	.0	.0	.0	3.670	3.670	MS	73,400	220,200	09/01/2017	09/01/2027
121177-AB-7	Bureau Veritas Holdings Inc	2			2.C	4,000,000	.90	3,624,080	4,000,000	4,000,000	.0	.0	.0	.0	4.020	4.020	JJ	73,700	160,800	07/16/2018	07/16/2028
12189L-AE-1	BURLINGTN NORTH SANTA FE	2			1.D FE	1,454,992	1.04	1,153,812	1,100,000	1,426,849	.0	(14,465)	.0	.0	5.400	3.125	JD	4,950	59,400	01/06/2022	06/01/2041
12189L-AG-6	BURLINGTN NORTH SANTA FE	2			1.D FE	2,287,836	1.00	1,831,373	1,830,000	2,224,418	.0	(16,775)	.0	.0	4.950	3.298	MS	26,672	90,585	01/13/2020	09/15/2041
12189L-AS-0	BURLINGTN NORTH SANTA FE	2			1.G FE	10,829,100	.98	9,883,500	10,000,000	10,683,961	.0	(21,412)	.0	.0	4.900	4.379	AO	122,500	490,000	02/29/2020	04/01/2044
12189L-AU-5	BURLINGTN NORTH SANTA FE	2			1.D FE	1,334,838	.93	939,410	1,044,000	1,312,761	.0	(9,717)	.0	.0	4.550	2.861	MS	15,834	47,502	09/09/2021	09/01/2044
12189L-AX-9	BURLINGTN NORTH SANTA FE	2			1.G FE	5,786,950	.95	4,799,600	5,000,000	5,654,250	.0	(19,818)	.0	.0	4.700	3.795	MS	78,333	235,000	06/09/2016	09/01/2045
12189L-AZ-4	BURLINGTN NORTH SANTA FE	2			1.D FE	6,943,930	.85	13,940,000	7,000,000	6,953,210	.0	1,286	.0	.0	3.900	3.945	FA	113,750	273,000	05/09/2016	08/01/2046
12189L-BK-6	BURLINGTN NORTH SANTA FE	2			1.G FE	2,212,629	1.04	1,950,000	2,300,000	2,213,076	.0	447	.0	.0	5.200	5.456	AO	41,860	141,860	08/03/2023	04/15/2054
124857-AN-3	CBS CORP	2			2.C FE	12,146,226	.76	8,456,202	11,100,000	12,028,121	.0	(28,944)	.0	.0	4.600	3.997	JJ	235,443	510,600	12/27/2019	01/15/2045
1248EP-CN-1	CCO Holdings LLC	2			3.C FE	1,000,000	.85	778,000	1,000,000	1,000,000	.0	.0	.0	.0	4.500	4.500	MN	7,500	45,000	03/04/2020	05/01/2032
12503M-AA-6	CBCE HOLDINGS INC	2			1.G FE	997,590	.97	970,750	1,000,000	999,175	.0	253	.0	.0	3.650	3.679	JJ	17,135	36,500	01/09/2017	01/12/2027
12511V-AA-6	CDI ESCROW ISSUER INC	2			4.A FE	500,000	.97	488,075	500,000	500,000	.0	.0	.0	.0	5.750	5.750	AO	7,188	28,750	03/30/2022	04/01/2030
12527G-AD-5	CF INDUSTRIES INC	2			2.B FE	8,370,805	.91	697,000	8,500,000	8,363,222	.0	(724)	.0	.0	4.950	5.057	JD	35,063	420,750	04/03/2023	06/01/2043
12527G-AE-3	CF INDUSTRIES INC	2			2.B FE	2,395,900	.95	2,382,825	2,500,000	2,400,061	.0	2,578	.0	.0	5.375	5.711	MS	39,566	134,375	06/15/2022	03/15/2044
12527G-AF-0	CF INDUSTRIES INC	2			2.B FE	18,939,450	.99	19,540,351	19,720,000	18,980,426	.0	39,046	.0	.0	5.150	5.637	MS	299,032	585,040	07/28/2023	03/15/2034
12541W-AA-8	CH Robinson Worldwide Inc	2			2.A FE	1,973,640	.97	1,940,340	2,000,000	1,987,066	.0	2,686	.0	.0	4.200	4.367	AO	17,733	84,000	07/24/2018	04/15/2028
125523-AH-3	Cigna Corp	2			2.A FE	1,979,834	.99	2,390,000	2,000,000	1,988,467	.0	2,112	.0	.0	4.375	4.510	AO	18,472	87,500	08/28/2019	10/15/2028
125523-AK-6	Cigna Corp	2			2.A FE	5,916,985	.95	5,777,730	6,070,000	5,918,908	.0	1,867	.0	.0	4.900	5.074	JD	13,219	297,430	06/12/2023	12/15/2048
125523-BK-5	Cigna Corp	2			2.A FE	4,426,744	.81	4,484,000	5,000,000	4,473,181	.0	11,819	.0	.0	3.875	4.605	AO	40,903	193,750	10/11/2019	10/15/2047
125523-CB-4	Cigna Corp	2			2.A FE	2,499,195	.96	2,410,300	2,500,000	2,499,659	.0	100	.0	.0	3.400	3.405	MS	28,333	85,000	10/09/2019	03/01/2027

E10.22

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-CL-2	CIGNA GROUP/THE			2	2.A FE	1,141,940	87.6010	1,156,333	1,320,000	1,158,677	0	16,736	0	0	2.400	4.694	MS	9,328	15,840	03/30/2023	03/15/2030
125720-AG-0	CME Group Inc			2	1.D FE	5,066,250	97.9740	4,898,700	5,000,000	5,007,451	0	(7,463)	0	0	3.000	2.843	MS	44,167	150,000	03/24/2015	03/15/2025
125720-AH-8	CME Group Inc			2	1.D FE	12,205,990	90.8320	10,899,840	12,000,000	12,184,265	0	(4,507)	0	0	4.150	4.049	JD	22,133	498,000	09/07/2018	06/15/2048
125896-BL-3	CMS Energy			2	2.B FE	2,274,404	89.8130	1,860,027	2,071,000	2,257,543	0	(6,793)	0	0	4.700	4.002	MS	24,605	97,337	03/24/2022	03/31/2043
125896-BM-1	CMS Energy			2	2.B FE	6,994,820	99.6710	6,976,970	7,000,000	6,999,899	0	603	0	0	3.875	3.884	MS	90,417	271,250	02/24/2014	03/01/2024
12610#-AC-7	CBRE US Core Series C				2.B	5,000,000	82.6510	4,132,548	5,000,000	5,000,000	0	0	0	0	2.840	2.840	MN	22,483	142,000	11/04/2020	11/04/2030
12610#-AD-5	CBRE US Core Series D				2.B	3,500,000	78.5840	2,750,429	3,500,000	3,500,000	0	0	0	0	2.940	2.940	MN	16,293	102,900	09/16/2020	09/16/2032
126117-AS-9	CNA Finl Corp				2.A FE	2,999,640	99.2950	2,978,850	3,000,000	2,999,978	0	57	0	0	3.950	3.952	MN	15,142	118,500	02/24/2014	05/15/2024
126117-AW-0	CNA Finl Corp			2	2.B FE	498,740	83.3210	416,605	500,000	499,137	0	120	0	0	2.050	2.078	FA	3,872	10,250	08/11/2020	08/15/2030
12626P-AN-3	CRH America Inc				2.A FE	5,375,509	99.7730	4,090,693	4,100,000	5,275,766	0	(38,999)	0	0	5.125	3.225	MN	25,098	210,125	07/08/2021	05/18/2045
126307-BH-9	CSC HOLDINGS LLC			2	4.B FE	7,005,000	75.7300	5,301,100	7,000,000	7,003,650	0	(533)	0	0	4.500	4.490	MN	40,250	315,000	04/30/2021	11/15/2031
12636Y-AB-8	CRH AMERICA FINANCE INC			2	2.A FE	3,131,976	89.8490	2,369,318	2,637,000	3,102,760	0	(13,482)	0	0	4.400	3.294	MN	16,760	116,028	10/21/2021	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC				2.A FE	21,356,270	92.7390	16,246,018	17,518,000	21,112,069	0	(99,178)	0	0	4.500	3.252	AO	190,508	788,310	11/12/2021	04/04/2048
126408-HA-4	CSX Corp			2	1.G FE	5,446,834	92.2670	5,356,099	5,805,000	5,480,797	0	3,885	0	0	4.500	4.840	FA	108,844	261,225	02/25/2021	08/01/2054
126408-HG-1	CSX Corp			2	1.G FE	15,277,150	85.3730	13,659,680	16,000,000	15,309,798	0	4,705	0	0	4.250	4.473	MN	113,333	680,000	11/07/2019	11/01/2066
126408-HP-1	CSX Corp			2	1.G FE	3,515,970	91.7230	2,751,690	3,000,000	3,468,381	0	(11,680)	0	0	4.500	3.546	MS	39,750	135,000	09/09/2019	03/15/2049
126410-LL-1	CSX Equipment Trust Cert				1.G FE	4,657,983	130.5580	4,504,251	3,450,000	4,610,692	0	(34,407)	0	0	7.875	5.117	MN	34,716	271,688	08/04/2022	05/15/2043
12653C-AJ-7	CNX RESOURCES CORP			2	3.B FE	373,511	95.9820	383,928	400,000	376,490	0	2,979	0	0	6.000	7.419	JJ	11,067	12,000	04/17/2020	06/15/2029
12653C-AK-4	CNX RESOURCES CORP			2	3.B FE	7,472,900	100.8070	7,560,525	7,500,000	7,478,975	0	6,615	0	0	7.375	7.416	JJ	255,052	444,036	01/10/2023	01/15/2031
12656*-AP-7	CSLB Holdings Inc Series B				1.G	10,000,000	81.2650	8,126,531	10,000,000	10,000,000	0	0	0	0	3.770	3.770	AO	91,108	377,000	10/04/2017	10/04/2037
126650-BJ-8	CVS Health Corp				2.B FE	990,860	104.9790	1,049,790	1,000,000	997,547	0	625	0	0	6.250	6.331	JD	5,208	62,500	05/22/2007	06/01/2027
126650-CD-0	CVS Health Corp			2	2.B FE	1,290,010	96.9450	969,450	1,000,000	1,261,624	0	(9,329)	0	0	5.300	3.442	JD	3,828	53,000	11/03/2020	12/05/2043
126650-CN-8	CVS Health Corp				2.B FE	11,302,450	94.7300	9,473,000	10,000,000	11,115,918	0	(32,030)	0	0	5.125	4.313	JJ	229,201	512,500	01/09/2018	07/20/2045
126650-CZ-1	CVS Health Corp			2	2.B FE	8,511,389	93.6170	7,788,934	8,320,000	8,491,612	0	(7,084)	0	0	5.050	4.875	MS	112,043	368,446	06/16/2023	03/25/2048
126650-DG-2	CVS Health Corp				2.B FE	3,478,150	93.2420	3,263,470	3,500,000	3,486,827	0	2,069	0	0	3.250	3.323	FA	42,972	113,750	11/01/2019	08/15/2029
126650-DJ-6	CVS Health Corp				2.B FE	2,045,475	94.1030	2,117,318	2,250,000	2,055,961	0	10,486	0	0	3.750	5.395	AO	21,094	42,188	08/04/2023	04/01/2030
126650-DN-7	CVS Health Corp				2.B FE	249,590	82.6490	206,623	250,000	249,720	0	39	0	0	1.750	1.768	FA	1,580	4,375	08/12/2020	08/21/2030
126650-DP-2	CVS Health Corp				2.B FE	974,980	71.3530	713,530	1,000,000	978,152	0	1,012	0	0	2.700	2.866	FA	9,750	27,000	10/13/2020	08/21/2040
126650-DT-4	CVS Health Corp				2.B FE	645,389	101.6100	650,304	640,000	644,911	0	(478)	0	0	5.125	4.976	FA	11,844	16,400	03/30/2023	02/21/2030
126650-DU-1	CVS Health Corp			2	2.B FE	5,414,733	102.2610	5,501,642	5,380,000	5,413,151	0	(1,582)	0	0	5.250	5.162	FA	101,996	141,225	06/14/2023	02/21/2033
126650-DZ-0	CVS Health Corp				2.B FE	532,829	105.3120	579,216	550,000	532,960	0	131	0	0	5.875	6.103	JD	2,693	16,066	08/24/2023	06/01/2053
12685J-AC-9	CABLE ONE INC			2	4.B FE	100,000	81.0880	81,088	100,000	100,000	0	0	0	0	4.000	4.000	MN	511	4,000	10/26/2020	11/15/2030
127097-AG-8	COTERRA ENERGY INC			2	2.B FE	948,290	96.8020	968,020	1,000,000	959,422	0	10,779	0	0	3.900	5.229	MN	4,983	39,000	12/16/2022	05/15/2027
127097-AK-9	COTERRA ENERGY INC			2	2.B FE	15,184,800	97.1080	13,109,580	13,500,000	14,692,446	0	(223,232)	0	0	4.375	2.470	MS	173,906	590,625	10/07/2021	03/15/2029
12722#-AA-8	CGA CAPITAL				2.A	1,059,525	77.0710	816,583	1,059,525	1,059,525	0	0	0	0	3.664	3.692	MON	2,265	38,821	02/10/2020	12/31/2052
127387-AL-2	Cadence Design Systems Inc				1.G FE	8,274,578	99.1500	8,179,875	8,250,000	8,252,325	0	(2,853)	0	0	4.375	4.338	AO	76,198	360,938	10/23/2014	10/15/2024
12738A-AC-5	CADENCE FINANCIAL CORP			2	2.B FE	2,000,000	97.0970	1,941,940	2,000,000	2,000,000	0	0	0	0	7.250	7.249	JD	1,208	145,000	06/09/2014	06/28/2029
12739J-AA-9	CADENCE BANK NA			2	2.B FE	2,000,000	96.8570	1,937,140	2,000,000	2,000,000	0	0	0	0	6.250	6.250	JD	1,042	125,000	06/09/2014	06/28/2029
12761*-AA-2	CIM GROUP MINGINT Series A				1.G PL	7,500,000	96.6840	7,251,278	7,500,000	7,500,000	0	0	0	0	6.420	6.420	FA	161,838	481,500	08/30/2022	08/30/2029
13034V-AC-8	CALIFORNIA INSTITUTE OF				1.D FE	6,526,353	79.3260	5,191,887	6,545,000	6,526,456	0	15	0	0	4.283	4.295	MS	93,441	280,322	09/27/2016	09/01/2116
130789-#A-8	CALIFORNIA WATER SERVICE COMP SERIES ZZZ				1.D	1,000,000	60.9540	609,540	1,000,000	1,000,000	0	0	0	0	2.870	2.870	MN	3,986	28,700	05/11/2021	05/11/2051
130789-#B-6	CALIFORNIA WATER SERVICE COMP SERIES I				1.D	1,000,000	61.7090	617,090	1,000,000	1,000,000	0	0	0	0	3.020	3.020	MN	4,194	30,200	05/11/2021	05/11/2061
130789-Y#-1	CALIFORNIA WATER SERVICE COMP Series YYY				1.D	10,000,000	78.1430	7,814,300	10,000,000	10,000,000	0	0	0	0	4.170	4.170	JD	23,167	417,000	06/11/2019	06/11/2059
130789-Y#-3	CALIFORNIA WATER SERVICE COMP Series WWW				1.D	2,000,000	78.1250	1,562,500	2,000,000	2,000,000	0	0	0	0	4.070	4.070	JD	4,522	81,400	06/11/2019	06/11/2049
133434-AB-6	CAMERON LNG LLC			2	1.F FE	12,161,365	85.2530	12,046,249	14,130,000	12,220,923	0	59,559	0	0	3.302	4.878	JJ	215,142	175,501	08/03/2023	01/15/2035

E10.23



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
133434-AC-4	CAMERON LNG LLC				1.F FE	8,692,711	.84.5170	6,721,637	7,953,000	8,540,882	.0	(45,919)	.0	.0	3.402	2.621	JJ	124,759	270,561	08/14/2020	01/15/2038
133434-AD-2	CAMERON LNG LLC			2	1.F FE	1,395,081	.84.8750	1,066,879	1,257,000	1,376,371	.0	(6,520)	.0	.0	3.701	2.896	JJ	21,452	46,522	01/14/2021	01/15/2039
134011-AL-9	CAMP PENDELTON/QUANTICO				2.B FE	28,333,874		24,057,519	23,205,000	27,625,987	.0	(123,601)	.0	.0	6.165	4.473	AO	357,647	1,430,588	02/02/2023	10/01/2050
134429-BH-1	Campbell Soup Company			2	2.B FE	18,536,655	.91.2980	16,981,428	18,600,000	18,544,221	.0	307	.0	.0	4.800	4.816	MS	262,880	892,800	02/19/2021	03/15/2048
14040H-BK-0	Capital One Financial			2	2.B FE	7,480,375	.95.8220	7,186,650	7,500,000	7,494,235	.0	2,095	.0	.0	3.750	3.782	JJ	119,531	281,250	08/03/2016	07/28/2026
14040H-CG-8	Capital One Financial			2	2.B FE	9,245,726	.75.8120	9,562,168	12,613,000	9,641,675	.0	314,029	.0	.0	2.359	6.082	JJ	125,628	297,541	11/10/2022	07/29/2032
14040H-CN-3	Capital One Financial			2	2.A FE	2,497,451	.89.3950	2,592,455	2,900,000	2,520,536	.0	23,085	.0	.0	3.273	5.831	MS	31,639	47,459	07/17/2023	03/01/2030
14040H-CT-0	Capital One Financial			2	2.A FE	6,740,590	.98.1900	6,873,300	7,000,000	6,773,560	.0	32,798	.0	.0	5.268	5.794	MM	52,241	368,760	01/11/2023	05/10/2033
14040H-CV-5	Capital One Financial			2	2.A FE	3,000,000	.98.3520	2,950,560	3,000,000	3,000,000	.0	.0	.0	.0	5.247	5.134	JJ	67,774	156,973	07/25/2022	07/26/2030
14040H-CY-9	Capital One Financial			2	2.A FE	6,028,320	.99.5720	5,974,320	6,000,000	6,026,337	.0	(1,983)	.0	.0	5.817	5.754	FA	145,425	174,510	01/25/2023	02/01/2034
14042T-CT-2	CAPITAL ONE NA			2	1.G FE	930,240	.96.4810	964,810	1,000,000	966,724	.0	34,176	.0	.0	2.280	5.421	JJ	9,690	22,800	11/17/2022	01/28/2026
14149Y-BD-9	Cardinal Health Inc			2	2.B FE	5,086,600	.91.3270	4,566,350	5,000,000	5,074,711	.0	(1,996)	.0	.0	4.900	4.787	MS	72,139	245,000	03/13/2021	09/15/2045
14162V-AB-2	CARE CAPITAL PROPERTIES			2	2.C FE	2,000,000	.98.3080	1,966,160	2,000,000	2,000,000	.0	.0	.0	.0	5.125	5.125	FA	38,722	102,500	07/07/2016	08/15/2026
14165L-AA-3	CARE NEW ENGLAND HEALTH			2	4.A FE	3,848,755	.90.5000	3,267,050	3,610,000	3,688,859	.0	(27,167)	.0	.0	5.500	4.619	MS	66,183	198,550	05/15/2017	09/01/2026
141781-BC-7	Cargill Inc			2	1.F FE	8,393,301	.85.9140	6,911,781	8,045,000	8,344,610	.0	(10,934)	.0	.0	4.100	3.818	MM	54,974	329,845	12/03/2021	11/01/2042
141781-BF-0	Cargill Inc			2	1.F FE	5,833,536	.95.8130	4,833,766	5,045,000	5,739,814	.0	(20,116)	.0	.0	4.760	3.823	MM	25,348	240,142	12/19/2019	11/23/2045
141781-BJ-2	Cargill Inc			2	1.F FE	1,382,919	.82.5450	1,009,525	1,223,000	1,368,413	.0	(3,783)	.0	.0	3.875	3.180	MM	5,002	47,391	12/19/2019	05/23/2049
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN			2	3.B FE	4,589,550	.91.6350	4,693,545	5,122,000	4,695,173	.0	87,219	.0	.0	4.750	7.137	FA	101,373	243,295	10/31/2022	02/01/2028
14215G-AA-4	CARILION CLINIC OBLIGATE			2	1.D FE	2,000,000	.69.7380	1,394,760	2,000,000	2,000,000	.0	.0	.0	.0	3.147	3.147	JJ	31,470	62,940	10/20/2021	07/01/2051
142339-AJ-9	Carlisle Companies Inc			2	2.B FE	1,682,360	.88.6000	1,772,000	2,000,000	1,720,688	.0	37,306	.0	.0	2.750	5.448	MS	18,333	55,000	12/20/2022	03/01/2030
142339-AL-4	Carlisle Companies Inc			2	2.B FE	5,544,960	.81.6350	5,714,450	7,000,000	5,734,715	.0	122,949	.0	.0	2.200	4.913	MS	51,333	154,000	06/13/2022	03/01/2032
14310F-AA-0	CARLYLE HOLDINGS II FIN			2	1.G FE	21,408,403	.97.6650	16,573,751	16,970,000	20,979,154	.0	(138,029)	.0	.0	5.625	3.872	MS	241,292	954,563	03/15/2021	03/30/2043
14314C-AA-3	CARLYLE FINANCE LLC			2	1.G FE	1,385,913	.93.5080	994,925	1,064,000	1,362,400	.0	(7,343)	.0	.0	5.650	3.857	MS	17,701	60,116	08/26/2020	09/15/2048
14314D-AA-1	CARLYLE FINANCE SUB LLC			2	1.G FE	2,724,110	.93.6170	2,808,510	3,000,000	2,761,263	.0	34,265	.0	.0	3.500	5.095	MS	29,750	105,000	12/02/2022	09/19/2029
144285-AL-7	Carpenter Technology			2	3.B FE	3,073,345	.99.7410	3,220,637	3,229,000	3,100,663	.0	22,473	.0	.0	6.375	7.421	JJ	94,919	187,616	03/27/2023	07/15/2028
14448C-AR-5	CARRIER GLOBAL CORP			2	2.B FE	13,204,118	.80.5360	12,604,689	15,651,000	13,510,448	.0	86,986	.0	.0	3.377	4.579	AO	126,261	528,534	05/12/2020	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP			2	2.B FE	12,416,650	.78.3180	10,964,520	14,000,000	12,519,323	.0	29,761	.0	.0	3.577	4.246	AO	119,631	500,780	06/19/2020	04/05/2050
14745X-AA-6	CASE WESTERN RESERVE UNI			2	1.D FE	7,500,000	.99.9590	7,496,925	7,500,000	7,500,000	.0	.0	.0	.0	5.405	5.405	JD	33,781	405,375	06/08/2022	06/01/2122
149123-CD-1	Caterpillar Inc			2	1.F FE	10,834,100	.94.9630	9,496,300	10,000,000	10,682,879	.0	(22,638)	.0	.0	4.300	3.807	MM	54,944	430,000	06/14/2016	05/15/2044
149123-CE-9	Caterpillar Inc			2	1.F FE	10,542,354	.96.8680	9,255,737	9,555,000	10,489,925	.0	(8,947)	.0	.0	4.750	4.239	MM	57,994	453,863	12/02/2017	05/15/2064
149123-CF-6	Caterpillar Inc			2	1.F FE	3,040,830	.79.0760	2,372,280	3,000,000	3,037,268	.0	(951)	.0	.0	3.250	3.178	MS	27,625	97,500	12/19/2019	09/19/2049
14918A-AD-1	CATHOLIC HEALTH SERVICES			2	1.G FE	249,073	.71.4430	178,608	250,000	249,130	.0	20	.0	.0	3.368	3.388	JJ	4,210	8,420	09/10/2020	07/01/2050
15089Q-AM-6	CELANESE US HOLDINGS LLC			2	2.C FE	3,000,000	102.5910	3,077,730	3,000,000	3,000,000	.0	.0	.0	.0	6.165	6.165	JJ	85,283	185,464	07/15/2022	07/15/2027
15089Q-AN-4	CELANESE US HOLDINGS LLC			2	2.C FE	5,000,000	104.9300	5,246,500	5,000,000	5,000,000	.0	.0	.0	.0	6.330	6.330	JJ	145,942	317,379	07/07/2022	07/15/2029
15089Q-AP-9	CELANESE US HOLDINGS LLC			2	2.C FE	13,021,900	105.7950	13,753,350	13,000,000	13,019,489	.0	(1,681)	.0	.0	6.379	6.356	JJ	382,386	831,574	07/08/2022	07/15/2032
15135B-AT-8	CENTENE CORP			2	2.C FE	5,389,550	.95.9980	5,519,885	5,750,000	5,434,810	.0	40,783	.0	.0	4.625	5.724	JD	11,819	265,938	02/07/2023	02/15/2029
15135B-AV-3	CENTENE CORP			2	2.C FE	10,483,631	.89.8480	11,365,772	12,650,000	10,767,792	.0	244,934	.0	.0	3.375	6.345	FA	161,288	426,938	12/27/2022	02/15/2030
15189S-F*-5	Centerpoint PPTS SERIES K			2	1.G FE	3,000,000	.80.0320	2,400,965	3,000,000	3,000,000	.0	.0	.0	.0	2.930	2.930	JJ	41,020	87,900	01/13/2021	01/13/2033
15189W-AD-2	CENTERPOINT ENERGY RES			2	2.A FE	6,140,623	109.4890	4,691,604	4,285,000	5,861,529	.0	(88,636)	.0	.0	6.625	3.292	MM	47,314	283,881	10/09/2020	02/01/2037
15189W-AH-3	CENTERPOINT ENERGY RES			2	2.A FE	1,404,150	105.3830	1,053,830	1,000,000	1,364,065	.0	(16,733)	.0	.0	5.850	3.034	JJ	26,975	58,500	07/16/2021	01/15/2041
15189X-AN-8	CENTERPOINT ENER HOUSTON			2	1.F FE	4,787,111	.91.9520	3,374,638	3,670,000	4,665,609	.0	(37,612)	.0	.0	4.500	2.716	AO	41,288	165,150	09/01/2020	04/01/2044
15189X-AT-5	CENTERPOINT ENER HOUSTON			2	1.F FE	5,200,080	.88.3490	4,417,450	5,000,000	4,665,609	.0	(4,389)	.0	.0	4.250	4.014	FA	88,542	212,500	04/11/2019	02/01/2049
15189X-AV-4	CENTERPOINT ENER HOUSTON			2	1.F FE	1,973,940	.79.4650	1,589,300	2,000,000	1,974,853	.0	502	.0	.0	3.600	3.672	MS	24,000	72,000	02/23/2022	03/01/2052
15189X-BB-3	CENTERPOINT ENER HOUSTON			2	1.F FE	9,502,774	101.8660	9,616,150	9,440,000	9,499,986	.0	(2,788)	.0	.0	4.950	4.861	AO	116,820	244,024	06/21/2023	04/01/2033
15189X-BC-1	CENTERPOINT ENER HOUSTON			2	1.F FE	2,493,848	104.7700	2,587,819	2,470,000	2,493,839	.0	(9)	.0	.0	5.300	5.234	AO	32,728	68,364	06/12/2023	04/01/2053

E10.24

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189Y-AH-9	Centerpoint Energy Resources	2			1.G FE	10,561,821	104.4320	10,599,848	10,150,000	10,537,539	0	(24,281)	0	0	5.400	4.866	MS	182,700	286,230	08/17/2023	03/01/2033
153527-AN-6	Central Garden & Pet Company	2			3.B FE	3,286,086	91.0610	3,278,196	3,600,000	3,311,083	0	26,841	0	0	4.125	5.510	AO	31,350	148,500	03/27/2023	10/15/2030
161175-AZ-7	Charter Comm Opt LLC/Cap	2			2.C FE	1,987,765	101.6160	1,987,765	2,032,320	1,988,081	0	316	0	0	6.384	6.456	AO	24,117	111,720	08/10/2023	10/23/2035
161175-BA-1	Charter Comm Opt LLC/Cap	2			2.C FE	9,155,930	98.3550	6,884,850	7,000,000	8,965,821	0	(56,433)	0	0	6.484	4.416	AO	85,733	437,670	06/01/2023	10/23/2045
161175-BK-9	Charter Comm Opt LLC/Cap	2			2.C FE	3,333,210	96.1350	3,460,860	3,600,000	3,373,420	0	40,210	0	0	4.200	5.914	MS	44,520	151,200	02/22/2023	03/15/2028
161175-BM-5	Charter Comm Opt LLC/Cap	2			2.C FE	4,942,300	90.3050	4,515,250	5,000,000	4,952,937	0	2,133	0	0	5.375	5.471	AO	67,188	268,750	04/03/2018	04/01/2038
161175-BN-3	Charter Comm Opt LLC/Cap	2			2.C FE	9,706,287	88.8810	6,930,052	7,797,000	9,560,180	0	(43,126)	0	0	5.750	4.225	AO	112,082	442,578	04/12/2023	04/01/2048
161175-BR-4	Charter Comm Opt LLC/Cap	2			2.C FE	4,996,750	99.0160	4,950,800	5,000,000	4,998,629	0	223	0	0	5.050	5.056	MS	63,826	252,500	01/14/2019	03/30/2029
161175-BU-7	Charter Comm Opt LLC/Cap	2			2.C FE	2,582,336	84.4170	2,701,344	3,200,000	2,624,884	0	42,548	0	0	2.800	5.882	AO	22,400	44,800	04/26/2023	04/01/2031
161175-CA-0	Charter Comm Opt LLC/Cap	2			2.C FE	317,380	67.3480	336,740	500,000	319,192	0	1,812	0	0	3.900	6.788	JD	1,625	19,500	02/22/2023	06/01/2052
161175-CJ-1	Charter Comm Opt LLC/Cap	2			2.C FE	1,731,880	92.3790	1,847,580	2,000,000	1,749,000	0	17,120	0	0	4.400	6.204	AO	22,000	88,000	02/16/2023	04/01/2033
165167-DF-1	Chesapeake Energy Corp	2			3.B FE	1,211,035	99.2230	1,240,288	1,250,000	1,224,933	0	10,915	0	0	5.500	6.545	FA	28,646	68,750	09/23/2022	02/01/2026
166756-AH-9	CHEVRON USA INC	2			1.D FE	5,000,000	63.8630	3,193,150	5,000,000	5,000,000	0	0	0	0	2.343	2.343	FA	45,233	117,150	08/10/2020	08/12/2050
166756-AT-3	CHEVRON USA INC	2			1.D FE	10,352,101	114.4530	7,896,112	6,899,000	9,937,800	0	(142,501)	0	0	6.000	2.700	MS	137,980	413,940	01/12/2021	03/01/2041
166756-AU-0	CHEVRON USA INC	2			1.D FE	2,083,159	105.3260	1,524,067	1,447,000	2,018,038	0	(22,324)	0	0	5.250	2.635	MN	9,707	75,968	01/04/2021	11/15/2043
168298-AD-5	Chick-fil-A Series D	2			2.B	1,000,000	89.7530	897,528	1,000,000	1,000,000	0	0	0	0	1.820	1.820	AO	3,134	18,200	10/29/2020	10/29/2027
16876H-AB-5	CHILDREN'S HEATH SYS TX	2			1.D FE	3,760,942	62.8600	2,557,145	4,068,000	3,782,744	0	7,037	0	0	2.511	2.890	FA	38,589	102,148	10/23/2020	08/15/2050
16876Y-AA-0	CHILDREN'S HEALTH CARE	2			1.D FE	10,194,887	76.4280	7,222,446	9,450,000	10,136,890	0	(19,629)	0	0	3.448	3.016	FA	123,094	325,836	01/25/2021	08/15/2049
169905-AG-1	Choice Hotels Intl Inc	2			2.C FE	25,578,833	86.2720	24,996,449	28,974,000	25,983,991	0	329,217	0	0	3.700	5.482	JJ	494,329	868,538	02/07/2023	01/15/2031
171239-AG-1	CHUBB INA HOLDINGS INC	2			1.F FE	1,007,033	82.3320	1,020,917	1,240,000	1,027,165	0	20,133	0	0	1.375	4.355	MS	5,020	8,525	04/06/2023	09/15/2030
171239-AJ-5	CHUBB INA HOLDINGS INC	2			1.F FE	5,966,820	71.6380	4,298,280	6,000,000	5,967,861	0	442	0	0	3.050	3.074	JD	8,133	183,000	11/15/2021	12/15/2061
17136M-AB-8	CHURCH & DWIGHT CO INC	2			2.A FE	4,997,550	100.3440	5,017,200	5,000,000	4,997,723	0	36	0	0	5.000	5.003	JD	11,111	250,000	05/18/2022	06/15/2052
171484-AE-8	CHURCHILL DOWNS INC	2			4.A FE	1,806,875	95.9020	1,678,285	1,750,000	1,775,380	0	(11,725)	0	0	4.750	4.002	JJ	38,330	83,125	03/10/2021	01/15/2028
171779-AL-5	CIENA Corporation	2			3.B FE	3,595,210	91.1850	3,889,040	4,265,000	3,675,819	0	72,612	0	0	4.000	6.812	JJ	71,557	143,600	03/09/2023	01/31/2030
172062-AD-3	CINCINNATI FINL CORP	2			1.G FE	12,343,000	104.9170	10,491,700	10,000,000	11,669,022	0	(119,450)	0	0	6.125	4.192	MN	102,083	612,500	09/20/2017	11/01/2034
172062-AE-1	CINCINNATI FINL CORP	2			1.G FE	21,644,078	104.9170	19,094,894	18,200,000	20,622,696	0	(169,650)	0	0	6.125	4.554	MN	185,792	1,114,750	03/23/2017	11/01/2034
17275R-AD-4	Cisco Systems Inc	2			1.D FE	6,107,800	111.0280	5,551,400	5,000,000	5,908,490	0	(42,068)	0	0	5.900	4.258	FA	111,444	295,000	10/25/2018	02/15/2039
17275R-AF-9	Cisco Systems Inc	2			1.D FE	3,001,110	106.5650	3,196,950	3,000,000	3,000,943	0	(36)	0	0	5.500	5.497	JJ	76,083	165,000	06/02/2010	01/15/2040
172967-BL-4	Citigroup Inc	2			2.B FE	6,354,400	108.8920	5,444,600	5,000,000	5,869,649	0	(84,232)	0	0	6.625	4.163	JD	14,722	331,250	07/27/2017	06/15/2032
172967-DR-9	Citigroup Inc	2			2.B FE	5,352,900	106.7480	6,404,880	6,000,000	5,552,770	0	21,395	0	0	6.125	7.024	FA	128,625	367,500	12/10/2009	08/25/2036
172967-KR-1	Citigroup Inc	2			2.B FE	662,909	89.5360	496,925	555,000	651,563	0	(2,764)	0	0	4.750	3.610	MN	3,149	26,363	08/19/2019	05/18/2046
172967-MD-0	Citigroup Inc	2			1.G FE	7,453,350	92.2400	5,534,400	6,000,000	7,316,952	0	(34,375)	0	0	4.650	3.331	JJ	122,450	279,000	12/06/2019	07/23/2048
172967-ME-8	Citigroup Inc	2			1.G FE	14,626,140	94.9830	13,297,620	14,000,000	14,361,549	0	(62,513)	0	0	3.980	3.433	MS	156,326	557,200	07/30/2019	03/20/2030
174610-BE-4	CITIZENS FINANCIAL GROUP	2			2.B FE	7,052,310	92.2230	6,455,610	7,000,000	7,052,250	0	2,381	0	0	5.641	5.535	MN	43,874	394,870	06/30/2022	05/21/2037
17888H-AA-1	CIVITAS RESOURCES INC	2			3.C FE	2,665,000	104.5190	2,785,431	2,665,000	2,665,000	0	0	0	0	8.375	8.375	JJ	112,837	0	06/22/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC	2			3.C FE	6,111,260	106.5790	6,485,332	6,085,000	6,109,102	0	(2,158)	0	0	8.750	8.642	JJ	269,177	0	06/22/2023	07/01/2031
18055H-AU-6	CLARION LION Series S No. RS-12	2			1.G	4,000,000	96.4110	3,856,439	4,000,000	4,000,000	0	0	0	0	3.610	3.610	JJ	60,568	144,400	07/30/2015	07/30/2025
18055H-AV-4	CLARION LION Series T No. RT-14	2			1.G	12,000,000	94.3250	11,319,057	12,000,000	12,000,000	0	0	0	0	3.710	3.710	JJ	186,737	445,200	07/30/2015	07/30/2027
18055H-BG-6	Clarion Lion Properties Fund	2			1.G	11,000,000	92.8020	10,208,220	11,000,000	11,000,000	0	0	0	0	3.670	3.670	JJ	186,151	403,700	07/15/2019	07/15/2028
18055H-BH-4	Clarion Lion Properties Fund	2			1.G	8,000,000	91.9540	7,356,328	8,000,000	8,000,000	0	0	0	0	3.750	3.750	JJ	138,333	300,000	07/15/2019	07/15/2029
184496-AQ-0	Clean Harbors Inc	2			3.C FE	499,700	101.6720	508,360	500,000	499,748	0	48	0	0	6.375	6.384	FA	13,281	16,557	02/27/2023	02/01/2031
18538R-AJ-2	CLEARWATER PAPER CORP	2			3.C FE	1,184,384	93.1580	1,265,086	1,358,000	1,214,439	0	25,198	0	0	4.750	7.498	FA	24,369	64,505	11/03/2022	08/15/2028
185508-AE-8	Cleco Power LLC	2			2.A FE	2,977,290	105.0850	3,152,550	3,000,000	2,985,769	0	768	0	0	6.500	6.558	JD	16,250	195,000	11/22/2005	12/01/2035
185508-AG-3	Cleco Power LLC	2			2.A FE	3,574,018	99.7940	2,894,026	2,900,000	3,451,008	0	(21,569)	0	0	6.000	4.396	JD	14,500	174,000	08/02/2017	12/01/2040
18551P-AC-3	CLECO CORPORATION	2			2.C FE	3,000,000	96.5450	2,896,350	3,000,000	3,000,000	0	0	0	0	3.743	3.743	MN	18,715	112,290	05/12/2016	05/01/2026

E10.25

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18600T-AA-0	CLEVELAND CLINIC FOUND				1.C FE	7,473,210	.94.1600	4,708,000	5,000,000	7,462,568	.0	(4,718)	.0	.0	4.858	3.190	JJ	121,450	242,900	08/24/2021	01/01/2114
186108-CE-4	Cleveland Elec Illum Co				2.C FE	5,777,500	102.7000	5,135,000	5,000,000	5,575,999	.0	(31,558)	.0	.0	5.950	4.749	JD	13,222	297,500	08/05/2016	12/15/2036
186858-AG-7	Cliffwater Corp Series E				1.C PL	15,000,000	.98.5860	14,787,974	15,000,000	15,000,000	.0	.0	.0	.0	5.610	5.610	JJ	378,675	834,488	07/22/2022	07/19/2027
191216-DC-1	Coca Cola Co	2			1.E FE	621,163	.67.2210	420,131	625,000	621,449	.0	90	.0	.0	2.500	2.529	MS	4,601	15,625	09/14/2020	03/15/2051
19123F-AB-4	COCA-COLA BEV SE Series B				1.F FE	18,000,000	.89.2320	16,061,746	18,000,000	18,000,000	.0	.0	.0	.0	3.640	3.640	JD	5,460	655,200	03/01/2018	12/28/2032
19565C-AA-8	COLONIAL ENTERPRISES INC	2			1.G FE	1,183,403	.90.9240	1,182,012	1,300,000	1,192,361	.0	8,958	.0	.0	3.250	4.773	MN	5,399	21,125	05/12/2023	05/15/2030
195869-AG-7	Colonial Pipeline 144A				1.G FE	1,157,400	115.3000	1,153,000	1,000,000	1,142,582	.0	(13,270)	.0	.0	7.630	5.468	MN	6,570	76,300	11/16/2022	04/15/2032
195869-AQ-5	Colonial Pipeline	2			1.G FE	9,914,250	.84.4330	8,443,300	10,000,000	9,923,647	.0	1,753	.0	.0	4.250	4.301	AO	89,722	425,000	04/03/2018	04/15/2048
196522-AE-6	Colorado Interstate Gas				2.B FE	7,896,114	105.1120	6,580,011	6,260,000	7,746,977	.0	(79,058)	.0	.0	6.850	4.480	JD	19,058	428,810	01/25/2022	06/15/2037
19828T-AA-4	COLUMBIA PIPELINES OPCO	2			2.A FE	3,111,725	103.4790	3,207,849	3,100,000	3,111,289	.0	(436)	.0	.0	5.927	5.858	FA	72,984	.0	09/14/2023	08/15/2030
19828T-AB-2	COLUMBIA PIPELINES OPCO	2			2.A FE	14,591,062	104.7760	15,313,012	14,615,000	14,592,493	.0	1,431	.0	.0	6.036	6.052	MN	350,414	.0	10/05/2023	11/15/2033
19828T-AC-0	COLUMBIA PIPELINES OPCO	2			2.A FE	3,859,849	110.2760	3,859,660	3,500,000	3,468,978	.0	129	.0	.0	6.544	6.607	MN	90,980	.0	10/05/2023	11/15/2053
20030N-AC-5	Comcast Corp				1.G FE	1,964,928	116.7050	1,983,985	1,700,000	1,953,691	.0	(11,237)	.0	.0	7.050	5.006	MS	35,289	59,925	06/16/2023	03/15/2033
20030N-AK-7	Comcast Corp				1.G FE	3,602,624	113.8780	3,644,096	3,200,000	3,592,130	.0	(10,494)	.0	.0	6.500	5.110	MN	26,578	104,000	07/17/2023	11/15/2035
20030N-BK-6	Comcast Corp				1.G FE	1,066,470	.94.7850	947,850	1,000,000	1,055,832	.0	(1,703)	.0	.0	4.750	4.332	MS	15,833	47,500	11/14/2016	03/01/2044
20030N-BQ-3	Comcast Corp	2			1.G FE	5,574,900	.93.8350	4,691,750	5,000,000	5,479,250	.0	(14,350)	.0	.0	4.600	3.928	FA	86,889	230,000	06/02/2016	08/15/2045
20030N-CC-3	Comcast Corp	2			1.G FE	4,803,260	.84.0580	3,362,320	4,000,000	4,742,538	.0	(22,088)	.0	.0	3.969	2.871	MN	26,460	158,760	08/24/2021	11/01/2047
20030N-CE-9	Comcast Corp				1.G FE	4,995,450	.83.6050	3,762,225	4,500,000	4,951,258	.0	(11,071)	.0	.0	3.999	3.405	MN	29,993	179,955	10/10/2019	11/01/2049
20030N-CK-5	Comcast Corp	2			1.G FE	6,987,307	.84.0630	6,783,884	8,070,000	7,006,738	.0	15,135	.0	.0	4.000	4.928	MS	107,600	229,400	06/16/2023	03/01/2048
20030N-CM-1	Comcast Corp	2			1.G FE	6,168,486	.95.6980	4,497,806	4,700,000	6,077,207	.0	(38,074)	.0	.0	4.700	2.994	AO	46,634	220,900	07/26/2021	10/15/2048
20030N-EF-4	Comcast Corp				1.G FE	972,350	103.5290	1,035,290	1,000,000	1,027,596	.0	246	.0	.0	5.350	5.540	MN	6,836	27,642	08/10/2023	05/15/2053
200339-DX-4	Comerica Bank				2.B FE	4,314,663	.96.4390	4,098,658	4,250,000	4,262,710	.0	(7,712)	.0	.0	4.000	3.802	JJ	72,722	170,000	05/10/2016	07/27/2025
200339-EX-3	Comerica Bank	2			2.A FE	20,193,571	.91.8910	18,802,736	20,462,000	20,251,801	.0	55,784	.0	.0	5.332	5.547	FA	381,862	1,091,034	01/17/2023	08/25/2033
20035A-AA-2	COMED FINANCING III				2.B FE	8,097,383	100.8070	6,808,505	6,754,000	7,834,557	.0	(94,110)	.0	.0	6.350	4.233	MS	126,281	428,879	04/01/2021	03/15/2033
201723-AP-8	Commercial Metals	2			3.A FE	2,294,188	.88.6220	2,392,794	2,700,000	2,342,408	.0	37,704	.0	.0	3.875	6.158	FA	39,525	104,625	09/19/2022	02/15/2031
201723-AQ-6	Commercial Metals	2			3.A FE	2,614,748	.92.1710	2,742,087	2,975,000	2,650,323	.0	35,575	.0	.0	4.125	6.328	JJ	56,587	61,359	04/17/2023	01/15/2030
202795-JG-6	Commonwealth Edison Co				1.F FE	6,945,540	.87.6910	6,138,370	7,000,000	6,954,100	.0	1,229	.0	.0	4.350	4.397	MN	38,908	304,500	11/12/2015	11/15/2045
202795-JP-6	Commonwealth Edison Co	2			1.F FE	4,467,936	.84.2810	3,539,802	4,200,000	4,418,107	.0	(10,785)	.0	.0	4.000	3.618	MS	56,000	144,000	08/11/2023	03/01/2049
202795-JY-7	Commonwealth Edison Co	2			1.F FE	1,439,842	101.7420	1,424,388	1,400,000	1,439,592	.0	(250)	.0	.0	5.300	5.111	FA	30,917	41,428	07/27/2023	02/01/2053
20449E-EE-2	Compass Bank				1.G FE	11,985,300	.98.9690	11,876,280	12,000,000	11,997,480	.0	1,018	.0	.0	5.900	5.910	AO	177,000	708,000	03/23/2006	04/01/2026
205768-AS-3	Comstock Resources Inc				4.A FE	1,423,000	.91.5770	1,373,655	1,500,000	1,434,702	.0	10,021	.0	.0	6.750	7.789	MS	33,750	101,250	12/07/2022	03/01/2029
205887-BN-1	Conagra Inc				2.C FE	5,413,517	104.5210	5,539,613	5,300,000	5,402,209	.0	(4,748)	.0	.0	6.625	6.409	FA	132,647	351,125	07/16/2021	08/15/2039
205887-CE-0	Conagra Inc				2.C FE	10,419,023	.96.9810	8,400,494	8,662,000	10,306,829	.0	(40,370)	.0	.0	5.400	4.135	MN	77,958	467,748	05/19/2021	11/01/2048
207597-EG-6	Connecticut Lt & Pwr Co Ct	2			1.E FE	5,210,550	.88.5200	4,426,000	5,000,000	5,171,096	.0	(5,550)	.0	.0	4.300	4.047	AO	45,389	215,000	10/23/2015	04/15/2044
207597-EL-5	Connecticut Lt & Pwr Co Ct	2			1.E FE	8,643,335	.85.1450	7,237,325	8,500,000	8,628,872	.0	(3,293)	.0	.0	4.000	3.901	AO	85,000	340,000	03/25/2019	04/01/2048
20825C-AQ-7	Conocophillips				1.F FE	2,913,060	115.7680	2,315,360	2,000,000	2,764,360	.0	(38,655)	.0	.0	6.500	3.270	FA	54,167	130,000	12/12/2019	02/01/2039
20825C-AY-0	Conocophillips				1.F FE	3,180,449	.98.5360	2,956,080	3,000,000	3,113,743	.0	(23,743)	.0	.0	4.300	3.361	FA	48,733	129,000	02/08/2021	08/15/2028
20825C-BC-7	Conocophillips	2			1.F FE	9,104,108	.96.9880	7,759,040	8,000,000	9,030,473	.0	(26,461)	.0	.0	4.875	4.016	AO	97,500	390,000	02/08/2021	10/01/2047
20825C-BE-3	Conocophillips	2			1.F FE	18,294,104	.93.9430	15,387,863	16,380,000	18,036,194	.0	(39,584)	.0	.0	4.850	4.178	FA	300,118	794,430	02/08/2021	08/15/2048
20826F-AC-0	CONOCOPHILLIPS COMPANY	2			1.F FE	2,946,665	.89.4290	2,459,298	2,750,000	2,923,147	.0	(5,667)	.0	.0	4.300	3.846	MN	15,110	118,250	10/10/2019	11/15/2044
20826F-AD-8	CONOCOPHILLIPS COMPANY				1.F FE	2,994,690	.98.2700	2,948,100	3,000,000	2,999,465	.0	585	.0	.0	3.350	3.371	MN	12,842	100,500	11/06/2014	11/15/2024
20826F-AR-7	CONOCOPHILLIPS COMPANY	2			1.F FE	1,979,540	108.7200	2,174,400	2,000,000	1,982,016	.0	378	.0	.0	5.950	3.039	MS	35,039	119,000	03/03/2016	03/15/2046
20826F-BE-5	CONOCOPHILLIPS COMPANY	2			1.F FE	1,420,200	102.8640	1,542,960	1,500,000	1,420,659	.0	459	.0	.0	5.300	5.672	MN	10,158	37,983	09/07/2023	05/15/2053
20826F-BF-2	CONOCOPHILLIPS COMPANY	2			1.F FE	1,176,540	102.7930	1,233,516	1,200,000	1,177,159	.0	619	.0	.0	5.050	5.303	MS	22,557	.0	09/07/2023	09/15/2033
209111-EM-1	Consolidated Edison				1.G FE	2,700,580	108.9910	2,179,820	2,000,000	2,497,142	.0	(30,938)	.0	.0	6.200	3.692	JD	5,511	124,000	08/16/2016	06/15/2036

E10.26

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-EQ-2	Consolidated Edison				1.G FE	6,442,050	103.8370	5,191,850	5,000,000	6,036,561	0	(61,726)	0	0	5.700	3.670	JD	23,750	285,000	08/19/2016	12/01/2036
209111-FG-3	Consolidated Edison				1.G FE	9,990,000	89.2940	8,929,400	10,000,000	9,991,725	0	218	0	0	4.500	4.506	JD	37,500	450,000	11/12/2015	12/01/2045
209111-FH-1	Consolidated Edison				1.G FE	9,985,900	81.5730	8,157,300	10,000,000	9,988,078	0	329	0	0	3.850	3.858	JD	17,111	385,000	06/14/2016	06/15/2046
209111-FK-4	Consolidated Edison				1.G FE	7,475,529	83.4270	5,763,137	6,908,000	7,430,722	0	(7,948)	0	0	4.300	3.887	JD	24,754	297,044	09/27/2017	12/01/2056
209111-FN-8	Consolidated Edison				1.G FE	3,386,536	83.0300	2,823,020	3,400,000	3,387,483	0	171	0	0	4.000	4.020	MN	17,378	136,000	11/13/2017	11/15/2057
209111-GD-9	Consolidated Edison				1.G FE	5,543,176	113.4300	5,830,302	5,140,000	5,541,353	0	(1,823)	0	0	6.150	5.596	MN	40,392	158,055	09/14/2023	11/15/2052
209111-GE-7	Consolidated Edison				1.G FE	2,004,430	103.4620	2,069,240	2,000,000	2,004,446	0	16	0	0	5.200	5.167	MS	34,667	54,311	08/03/2023	03/01/2033
21036P-AT-5	Constellation Brands Inc				2.C FE	2,171,287	89.2730	1,682,796	1,885,000	2,151,168	0	(7,414)	0	0	4.500	3.589	MN	12,253	84,825	03/24/2021	05/09/2047
21036P-BD-9	Constellation Brands Inc				2.B FE	22,869,510	99.1620	19,584,495	19,750,000	22,669,656	0	(73,077)	0	0	5.250	4.242	MN	132,490	1,036,875	12/15/2021	11/15/2048
21036P-BP-2	Constellation Brands Inc				2.C FE	1,991,920	100.6700	2,013,400	2,000,000	1,992,365	0	445	0	0	4.900	4.952	MN	16,333	49,000	05/12/2023	05/01/2033
210518-CU-8	Consumers Energy Co				1.F FE	1,301,333	86.2820	970,673	1,125,000	1,288,487	0	(6,397)	0	0	3.950	2.941	MN	5,678	44,438	12/15/2021	05/15/2043
210518-CY-0	Consumers Energy Co				1.F FE	560,463	83.3420	387,540	465,000	552,842	0	(2,928)	0	0	4.100	2.907	MN	2,436	19,065	07/19/2021	11/15/2045
210518-DB-9	Consumers Energy Co				1.E FE	3,044,695	87.2980	2,182,450	2,500,000	3,011,711	0	(14,779)	0	0	4.050	2.860	MN	12,938	101,250	10/12/2021	05/15/2048
210518-DD-5	Consumers Energy Co				1.E FE	7,275,809	90.1800	5,254,789	5,827,000	7,199,381	0	(36,890)	0	0	4.350	2.996	AO	53,511	253,475	01/07/2022	04/15/2049
210518-DN-3	Consumers Energy Co				1.E FE	1,998,320	66.5150	1,330,300	2,000,000	1,998,409	0	37	0	0	2.650	2.654	FA	20,022	53,000	08/02/2021	08/15/2052
212015-AV-3	Continental Resources Inc				2.C FE	1,143,820	81.2080	1,218,120	1,500,000	1,169,567	0	25,747	0	0	2.875	6.347	AO	10,781	43,125	02/22/2023	04/01/2032
21871X-AK-5	COREBRIDGE FINANCIAL INC				2.A FE	1,999,460	84.9560	1,699,120	2,000,000	1,999,491	0	18	0	0	4.350	4.352	AO	20,783	87,000	03/31/2022	04/05/2042
219023-AC-2	Ingredion Inc				2.B FE	5,623,027	108.9820	4,524,933	4,152,000	5,376,172	0	(70,345)	0	0	6.625	3.771	AO	58,070	275,070	10/25/2021	04/15/2037
219350-AR-6	Corning Inc				2.A FE	11,868,750	104.8200	10,482,000	10,000,000	10,600,120	0	(210,043)	0	0	7.250	4.787	FA	273,889	725,000	01/26/2017	08/15/2036
219350-AV-7	Corning Inc				2.A FE	4,502,680	102.7760	4,111,040	4,000,000	4,406,612	0	(15,620)	0	0	5.750	4.852	FA	86,889	230,000	11/16/2016	08/15/2040
219350-BF-1	Corning Inc				2.A FE	4,181,720	87.8140	3,512,560	4,000,000	4,172,963	0	(2,376)	0	0	4.375	4.135	MN	22,361	175,000	05/12/2020	11/15/2057
219350-BP-9	Corning Inc				2.A FE	2,991,600	80.7670	2,423,010	3,000,000	2,992,250	0	171	0	0	3.900	3.916	MN	14,950	117,000	11/14/2019	11/15/2049
219350-BQ-7	Corning Inc				2.A FE	11,018,603	96.6770	9,035,432	9,346,000	10,996,624	0	(6,544)	0	0	5.450	4.570	MN	65,084	509,357	06/22/2020	11/15/2079
224044-BR-7	Cox Communications Inc				2.B FE	477,461	100.3910	361,408	360,000	464,059	0	(6,216)	0	0	6.450	3.627	JD	1,935	23,220	10/13/2021	12/01/2036
224044-BT-3	Cox Communications Inc				2.B FE	355,773	108.1690	270,423	250,000	344,056	0	(4,906)	0	0	6.950	3.585	JD	1,448	17,375	07/15/2021	06/01/2038
224044-BY-2	Cox Communications Inc				2.B FE	1,316,350	86.8990	868,990	1,000,000	1,279,670	0	(11,062)	0	0	4.700	2.790	JD	2,089	47,000	07/23/2020	12/15/2042
224044-CC-9	Cox Communications Inc				2.B FE	7,430,060	84.7180	5,239,808	6,185,000	7,317,078	0	(42,738)	0	0	4.500	3.206	JD	773	278,325	09/09/2021	06/30/2043
224044-CF-2	Cox Communications Inc				2.B FE	2,951,693	93.7830	2,963,543	3,160,000	2,960,273	0	8,580	0	0	4.800	5.572	FA	63,200	75,840	05/04/2023	02/01/2035
224044-CK-1	Cox Communications Inc				2.B FE	23,903,497	83.8560	19,760,195	23,565,000	23,882,167	0	(10,411)	0	0	4.600	4.494	FA	409,507	1,083,990	07/26/2021	08/15/2047
224044-CL-9	Cox Communications Inc				2.B FE	3,215,630	81.3560	3,325,596	4,100,000	3,271,336	0	55,706	0	0	1.800	5.416	AO	18,450	36,900	06/09/2023	10/01/2030
224044-CM-7	Cox Communications Inc				2.B FE	2,975,700	64.2570	1,927,710	3,000,000	2,977,458	0	543	0	0	2.950	2.991	AO	22,125	88,500	09/10/2020	10/01/2050
224044-CP-0	Cox Communications Inc				2.B FE	1,988,700	72.9060	1,458,120	2,000,000	1,989,289	0	225	0	0	3.600	3.631	JD	3,200	72,000	05/18/2021	06/15/2051
224044-CS-4	Cox Communications Inc				2.B FE	496,735	104.0800	520,400	500,000	496,867	0	132	0	0	5.700	5.787	JD	1,267	13,854	06/12/2023	06/15/2033
224399-AP-0	Crane Co				3.A FE	2,554,530	102.2470	1,942,693	1,900,000	2,458,083	0	(33,575)	0	0	6.550	3.659	MN	15,902	124,450	07/16/2021	11/15/2036
224399-AT-2	Crane Co				3.C FE	15,666,382	75.2200	11,392,821	15,146,000	15,625,242	0	(12,161)	0	0	4.200	3.991	MS	187,306	636,132	04/05/2021	03/15/2048
225310-AQ-4	CREDIT ACCEPTANCE CORP				3.C FE	1,167,000	106.7420	1,245,673	1,167,000	1,167,000	0	0	0	0	9.250	3.598	JD	3,598	0	12/05/2023	12/15/2028
22541L-AE-3	Credit Suisse FB USA Inc				1.E FE	16,171,332	113.8320	13,955,803	12,260,000	14,920,736	0	(255,778)	0	0	7.125	4.088	JJ	402,792	873,525	02/07/2019	07/15/2032
226373-AT-5	CRESTWOOD MIDSTREAM PART				2.C FE	4,909,019	105.1560	5,152,644	4,900,000	4,907,398	0	(1,621)	0	0	7.375	7.318	FA	150,573	192,733	04/17/2023	02/01/2031
22822V-AE-1	Crown Castle International Cor				2.B FE	2,257,918	96.7470	2,176,808	2,250,000	2,252,684	0	(875)	0	0	4.800	3.955	MS	30,000	90,000	02/28/2017	03/01/2027
22822V-AM-3	Crown Castle International Cor				2.B FE	30,376,333	94.4960	24,252,398	25,665,000	30,074,077	0	(108,108)	0	0	5.200	4.068	FA	504,175	1,334,580	10/12/2021	02/15/2049
22822V-AQ-4	Crown Castle International Cor				2.B FE	578,310	80.8910	404,455	500,000	573,416	0	(1,761)	0	0	4.150	3.304	JJ	10,375	20,750	02/11/2021	07/01/2050
22822V-BB-6	Crown Castle International Cor				2.B FE	3,695,527	98.7730	3,694,110	3,740,000	3,699,813	0	4,286	0	0	4.800	5.061	MS	59,840	62,333	06/12/2023	09/01/2028
22822V-BC-4	Crown Castle International Cor				2.B FE	4,866,618	99.0690	4,834,567	4,880,000	4,867,338	0	720	0	0	5.100	5.135	MN	41,480	127,897	06/14/2023	05/01/2033
22966R-AH-9	CUBESMART LP				2.B FE	2,035,752	88.3990	2,121,576	2,400,000	2,061,600	0	25,848	0	0	2.250	5.545	JD	2,400	27,000	07/20/2023	12/15/2028
231021-AJ-5	Cummins Engine				1.E FE	18,414,361	108.8790	17,420,640	16,000,000	16,893,184	0	(193,151)	0	0	7.125	5.569	MS	380,000	1,140,000	05/06/2015	03/01/2028

E10.27

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
231021-AS-5	Cummins Engine			2	1.F FE	8,349,645	66.4070	5,644,595	8,500,000	8,360,694	0	3,506	0	0	2.600	2.686	MS	73,667	221,000	11/03/2020	09/01/2050
23166M-AA-1	CUSHMAN & WAKEFIELD US			2	3.C FE	6,397,513	99.6010	6,642,391	6,669,000	6,443,567	0	40,551	0	0	6.750	7.674	MM	57,520	450,158	02/28/2023	05/15/2028
23204H-BM-9	CUSTOMERS BANK			2	2.B FE	10,000,000	96.3730	9,637,300	10,000,000	10,000,000	0	0	0	0	6.125	6.125	JD	8,507	612,500	06/24/2014	06/26/2029
232806-B*-9	Cypress Semiconductor Corp Series D Senior Note			2	2.B FE	7,000,000	84.3290	5,903,044	7,000,000	7,000,000	0	0	0	0	3.270	3.270	JD	9,538	228,900	03/30/2021	06/16/2033
232820-AK-6	Cytec Industries Inc			2	2.A FE	6,997,130	97.9550	6,856,850	7,000,000	6,999,555	0	319	0	0	3.950	3.955	MM	46,083	276,500	11/05/2014	05/01/2025
23311V-AH-0	DOP MIDSTREAM OPERATING			2	2.C FE	2,960,700	100.0590	3,001,770	3,000,000	2,963,583	0	2,883	0	0	5.125	5.388	MM	19,646	76,875	07/13/2023	05/15/2029
23331A-BQ-1	D. R. Horton Inc			2	2.A FE	858,750	91.2230	912,230	1,000,000	886,408	0	33,661	0	0	1.300	5.353	AO	2,744	13,000	11/16/2022	10/15/2026
23338V-AD-8	DTE ELECTRIC CO			2	1.E FE	3,953,376	89.7140	2,825,991	3,150,000	3,876,403	0	(26,815)	0	0	4.300	2.788	JJ	67,725	135,450	01/14/2021	07/01/2044
23338V-AH-9	DTE ELECTRIC CO			2	1.E FE	6,096,973	85.0400	4,464,600	5,250,000	6,020,733	0	(21,345)	0	0	4.050	3.168	MM	27,169	212,625	10/12/2021	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO			2	1.E FE	3,277,710	84.2520	2,527,560	3,000,000	3,250,904	0	(6,362)	0	0	3.950	3.444	MS	39,500	118,500	07/05/2019	03/01/2049
23338V-AK-2	DTE ELECTRIC CO			2	1.E FE	2,332,060	87.7970	2,396,858	2,730,000	2,359,002	0	26,943	0	0	2.250	4.825	MS	20,475	30,713	06/29/2023	03/01/2030
23338V-AS-5	DTE ELECTRIC CO			2	1.E FE	1,521,270	103.9630	1,559,445	1,500,000	1,520,577	0	(693)	0	0	5.200	5.009	AO	19,500	45,067	06/29/2023	04/01/2033
23338V-AT-3	DTE ELECTRIC CO			2	1.E FE	3,765,981	105.1700	3,849,222	3,660,000	3,765,633	0	(348)	0	0	5.400	5.205	AO	49,410	114,192	07/13/2023	04/01/2053
23357*-AS-0	DTE GAS Company Series D				1.F	3,000,000	60.0500	1,801,500	3,000,000	3,000,000	0	0	0	0	2.850	2.850	JD	7,125	85,500	11/16/2021	12/01/2051
233835-AQ-0	Daimler Chrysler NA Holdings				1.F FE	19,446,532	125.5580	15,610,626	12,433,000	16,284,486	0	(474,353)	0	0	8.500	3.500	JJ	478,498	1,056,805	05/11/2017	01/18/2031
233853-AQ-3	DAIMLER TRUCKS FINAN NA				2.A FE	5,521,263	100.6580	5,606,651	5,570,000	5,529,170	0	7,907	0	0	5.125	5.329	JJ	128,458	142,731	02/16/2023	01/19/2028
23385H-AA-7	DAIRY FARMERS OF AMERICA			2	3.A FE	7,000,000	93.7500	6,562,500	7,000,000	7,000,000	0	0	0	0	7.125	7.125	JD	41,563	498,750	09/15/2016	01/01/9999
23386H-AH-6	DAIRY FARMERS Series H				2.B FE	10,000,000	92.7920	9,279,191	10,000,000	10,000,000	0	0	0	0	4.930	4.930	JJ	239,653	493,000	01/03/2019	01/03/2031
235036-4V-9	DALLAS-FORT WORTH TX INTERNATI			2	1.E FE	779,961	78.9840	829,332	1,050,000	782,411	0	2,450	0	0	3.344	5.537	MM	5,852	17,556	09/07/2023	11/01/2045
235036-7A-2	DALLAS-FORT WORTH TX INTERNATI				1.E FE	5,038,220	73.6600	3,683,000	5,000,000	5,034,723	0	(1,178)	0	0	2.919	2.875	MM	24,325	145,950	12/10/2020	11/01/2050
23503C-AA-7	DALLAS-FORT WORTH TX INTERNATI			2	1.E FE	6,002,620	93.6240	5,617,440	6,000,000	6,002,190	0	(208)	0	0	4.507	4.502	MM	45,070	270,420	04/08/2022	11/01/2051
23503C-CH-8	DALLAS-FORT WORTH TX INTERNATI				1.E FE	602,663	99.2890	620,556	625,000	602,785	0	122	0	0	5.045	5.322	MM	5,255	7,708	08/04/2023	11/01/2047
235825-AF-3	DANA HOLDING CORP			2	3.C FE	2,144,340	99.4000	2,368,702	2,383,000	2,191,726	0	40,705	0	0	5.375	7.814	MM	16,367	128,086	12/30/2022	11/15/2027
235825-AJ-5	DANA HOLDING CORP			2	3.C FE	1,454,725	87.1190	1,306,785	1,500,000	1,457,773	0	3,048	0	0	4.500	4.898	FA	25,500	61,875	03/06/2023	02/15/2032
235851-AR-3	Danaher Corp			2	1.G FE	5,218,715	93.0260	4,595,484	4,940,000	5,181,407	0	(7,087)	0	0	4.375	4.030	MS	63,637	216,125	03/21/2018	09/15/2045
235851-AV-4	Danaher Corp				1.G FE	4,948,500	67.0840	3,354,200	5,000,000	4,952,302	0	1,211	0	0	2.600	2.650	AO	32,500	130,000	09/29/2020	10/01/2050
237194-AM-7	Darden Restaurants Inc			2	2.B FE	20,107,706	84.8170	16,966,793	20,004,000	20,121,318	0	(6,524)	0	0	4.550	4.491	FA	343,847	910,182	09/08/2021	02/15/2048
237266-AH-4	Darling International Inc			2	3.A FE	3,179,221	98.6180	3,254,394	3,300,000	3,201,761	0	22,540	0	0	5.250	6.266	AO	36,575	173,250	03/27/2023	04/15/2027
237266-AJ-0	Darling International Inc				3.A FE	9,639,240	100.1410	9,563,466	9,550,000	9,585,657	0	(34,833)	0	0	6.000	5.600	JD	25,467	573,000	09/23/2022	06/15/2030
237450-AA-2	DARTMOUTH-HITCH HEALTH			2	1.F FE	19,467,466	79.5600	15,434,640	19,400,000	19,683,458	0	(1,768)	0	0	4.178	4.155	FA	337,722	810,532	06/30/2021	08/01/2048
238648-AA-3	Davidson Kempner Series A				1.G PL	10,000,000	97.7350	9,773,452	10,000,000	10,000,000	0	0	0	0	5.820	5.823	JJ	268,367	509,250	08/30/2022	08/30/2027
23918K-AS-7	DAVITA INC			2	4.A FE	821,625	87.3870	917,564	1,050,000	826,561	0	4,936	0	0	4.625	9.074	JD	4,047	24,281	10/20/2023	06/01/2030
240019-BV-0	Dayton Pwr & Lt Co			2	2.A FE	22,857,775	77.1020	15,508,296	20,114,000	22,479,865	0	(61,335)	0	0	3.950	3.255	JD	35,311	794,503	05/21/2021	06/15/2049
244199-BD-6	Deere & Company				1.F FE	16,118,440	105.7560	13,748,280	13,000,000	14,423,098	0	(219,552)	0	0	5.375	3.283	AO	145,573	698,750	04/09/2015	10/16/2029
24617#-AA-9	DELAWARE NORTH COMPANIES INC BOSTON No. R-26				2.B PL	5,976,309	91.7760	5,484,790	5,976,309	5,976,309	0	0	0	0	3.820	3.820	MM	29,805	228,295	11/14/2014	11/14/2034
246688-AA-2	Delhaize America Inc				2.A FE	5,386,220	119.5970	5,290,971	5,424,000	5,290,451	0	(91,769)	0	0	9.000	5.666	AO	84,056	398,160	01/05/2023	06/15/2031
24703D-BF-7	DELL INT LLC / EMC CORP			2	2.B FE	6,620,458	75.6010	5,422,104	7,172,000	6,647,554	0	17,026	0	0	3.375	3.908	JD	10,758	242,055	05/25/2022	12/15/2041
24703D-BL-4	DELL INT LLC / EMC CORP				2.B FE	998,290	105.4180	1,054,180	1,000,000	998,427	0	137	0	0	5.750	5.772	FA	23,958	29,868	01/09/2023	02/01/2033
24703T-AD-8	DELL INT LLC/EMC CORP				2.B FE	6,774,046	102.3920	6,655,480	6,500,000	6,635,878	0	(56,739)	0	0	6.020	5.010	JD	17,391	391,300	06/22/2021	06/15/2026
24703T-AJ-5	DELL INT LLC/EMC CORP				2.B FE	2,202,166	123.1120	2,462,240	2,000,000	2,180,012	0	(9,295)	0	0	8.100	6.982	JJ	74,700	162,000	06/22/2021	07/15/2036
24703T-AK-2	DELL INT LLC/EMC CORP			2	2.B FE	11,277,857	131.5200	9,206,400	7,000,000	11,036,702	0	(108,513)	0	0	8.350	4.281	JJ	269,519	584,500	01/07/2022	07/15/2046
247109-BR-1	DELMARVA PWR & LIGHT CO			2	1.F FE	2,699,121	82.2150	2,174,587	2,645,000	2,689,682	0	(1,703)	0	0	4.000	3.868	JD	8,817	105,800	11/20/2017	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO				1.F FE	2,683,677	83.4780	1,919,994	2,300,000	2,643,579	0	(11,535)	0	0	4.150	3.164	MM	12,196	95,450	11/02/2020	05/15/2045
247158-AJ-2	DELOITTE LLP Series A				1.F	9,998,592	99.4160	9,940,183	9,998,592	9,998,592	0	0	0	0	5.070	5.070	MM	43,652	252,056	05/31/2023	05/30/2033
247158-AY-0	DELOITTE LLP Series B				1.F	9,998,564	99.7990	9,978,484	9,998,564	9,998,564	0	0	0	0	5.170	5.170	MM	44,513	257,027	05/31/2023	05/30/2035

E10.28

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24765*-AA-3	Petershill/Delta Epsilon Series A				1.F FE	4,000,000	.96	3,858,178	4,000,000	4,000,000	.0	.0	.0	.0	5.510	5.510	FA	77,752	220,400	08/24/2022	08/24/2029
24765*-AC-9	Petershill/Delta Epsilon Series C				1.F FE	1,000,000	.94	943,537	1,000,000	1,000,000	.0	.0	.0	.0	5.690	5.690	FA	20,073	56,900	08/24/2022	08/24/2034
24765*-AD-7	Petershill/Delta Epsilon Series D				1.F FE	2,000,000	.92	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	5.840	5.840	FA	41,204	116,800	08/24/2022	08/24/2037
24765*-AE-5	Petershill/Delta Epsilon Series E				1.F FE	2,000,000	.94	1,886,097	2,000,000	2,000,000	.0	.0	.0	.0	6.140	6.140	FA	43,321	122,800	08/24/2022	08/24/2042
250847-DZ-0	Detroit Edison Co				1.F FE	4,627,689	102.4090	3,737,929	3,650,000	4,495,782	.0	(63,280)	.0	.0	5.450	2.986	FA	75,149	198,925	11/15/2021	02/15/2035
250847-EK-2	Detroit Edison Co	2			1.F FE	5,246,357	.83	6,400,000	4,472,000	5,173,616	.0	(29,683)	.0	.0	3.950	2.828	JD	7,851	176,644	07/19/2021	06/15/2042
251526-CK-3	Deutsche Bank NY	2			2.A FE	977,244	.83	596,600	1,225,000	993,558	.0	16,314	.0	.0	3.035	6.325	MN	3,408	37,179	05/04/2023	05/28/2032
251526-CP-2	Deutsche Bank NY	2			2.A FE	7,446,826	.91	492,000	8,600,000	7,683,531	.0	236,705	.0	.0	2.311	6.318	MN	24,843	198,746	03/02/2023	11/16/2027
251526-CS-6	Deutsche Bank NY	2			2.A FE	7,089,899	104.7790	7,303,096	6,970,000	7,072,207	.0	(17,691)	.0	.0	6.720	6.303	JJ	212,074	234,192	03/09/2023	01/18/2029
251799-AA-0	DEVON ENERGY CORPORATION				2.B	10,240,492	116.5220	10,300,545	8,840,000	10,158,023	.0	(82,469)	.0	.0	7.950	5.668	AO	148,365	523,905	09/07/2023	04/15/2032
25179M-AL-7	Devon Energy Corp	2			2.B FE	2,757,489	.96	8390,000	2,850,000	2,759,842	.0	2,353	.0	.0	5.600	5.891	JJ	73,593	79,800	04/26/2023	07/15/2041
25179M-AU-7	Devon Energy Corp	2			2.B FE	3,101,753	.88	4870,000	3,670,000	3,107,342	.0	5,589	.0	.0	5.000	6.309	JD	8,156	134,750	10/05/2023	06/15/2045
25278X-AN-9	DIAMONDBACK ENERGY INC	2			2.B FE	14,019,650	.92	9380,000	14,000,000	14,012,405	.0	(2,069)	.0	.0	3.500	3.482	JD	40,833	490,000	02/07/2020	12/01/2029
25278X-AQ-2	DIAMONDBACK ENERGY INC	2			2.B FE	1,993,380	.82	8950,000	2,000,000	1,993,695	.0	118	.0	.0	4.400	4.420	MS	23,711	88,000	03/18/2021	03/24/2051
25278X-AV-1	DIAMONDBACK ENERGY INC	2			2.B FE	25,780,147	106.9050	26,277,249	24,580,000	25,721,536	.0	(58,611)	.0	.0	6.250	5.584	MS	452,340	768,125	08/04/2023	03/15/2033
25278X-AW-9	DIAMONDBACK ENERGY INC	2			2.B FE	1,588,290	106.8090	1,698,263	1,590,000	1,588,375	.0	85	.0	.0	6.250	6.257	MS	29,260	57,674	06/21/2023	03/15/2053
253393-AG-7	Dicks Sporting Goods Inc				2.C FE	4,988,000	.71	4250,000	5,000,000	4,988,423	.0	217	.0	.0	4.100	4.114	JJ	94,528	205,000	01/10/2022	01/15/2052
25389J-AT-3	DIGITAL REALTY TRUST LP	2			2.B FE	2,681,784	.97	7850,000	2,800,000	2,696,940	.0	15,156	.0	.0	4.450	5.375	JJ	57,454	62,300	03/24/2023	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP	2			2.B FE	8,520,370	.93	8740,000	9,455,000	8,609,755	.0	89,385	.0	.0	3.600	5.506	JJ	170,190	170,190	05/04/2023	07/01/2029
254010-AE-1	DIGNITY HEALTH				1.G FE	21,362,123	.93	0600,000	19,462,000	21,262,967	.0	(14,885)	.0	.0	5.267	4.748	MN	170,844	1,025,064	09/28/2016	11/01/2064
25434*-AB-9	DIMENSIONAL FUND Series A				1.E PL	6,000,000	.96	9510,000	6,000,000	6,000,000	.0	.0	.0	.0	3.260	3.260	FA	73,893	195,600	02/15/2018	02/15/2025
25434*-AH-6	DIMENSIONAL FUND				1.E PL	4,000,000	.70	8330,000	4,000,000	4,000,000	.0	.0	.0	.0	2.880	2.880	JD	8,000	115,200	12/06/2021	12/06/2036
25466A-AJ-0	DISCOVER BANK	2			2.B FE	8,926,730	.94	5920,000	9,000,000	8,977,564	.0	8,156	.0	.0	3.450	3.552	JJ	132,825	310,500	02/02/2017	07/27/2026
25466A-AN-1	DISCOVER BANK	2			2.B FE	1,566,965	.96	4150,000	1,542,000	1,542,000	.0	(5,177)	.0	.0	4.682	4.115	FA	28,477	72,196	07/09/2020	08/09/2028
25466A-AR-2	DISCOVER BANK	2			2.B FE	3,367,620	.84	8020,000	4,000,000	3,472,238	.0	71,712	.0	.0	2.700	5.257	FA	43,500	108,000	07/13/2022	02/06/2030
254687-CZ-7	Walt Disney Co	2			1.G FE	2,999,270	.98	9350,000	3,000,000	2,999,896	.0	73	.0	.0	3.700	3.705	MS	32,683	111,000	03/20/2019	09/15/2024
254687-DR-4	Walt Disney Co	2			1.G FE	10,229,970	111.0830	9,703,100	8,735,000	9,543,555	.0	(156,950)	.0	.0	7.280	4.957	JD	1,766	635,908	03/21/2019	06/30/2028
254687-ER-3	Walt Disney Co	2			1.G FE	1,674,310	112.2510	1,571,514	1,400,000	1,635,643	.0	(8,795)	.0	.0	6.150	4.707	FA	32,527	86,100	03/20/2019	02/15/2041
254687-FB-7	Walt Disney Co	2			1.G FE	2,996,782	.95	7480,000	3,000,000	2,996,926	.0	.0	.0	.0	4.750	4.757	MN	18,208	142,500	03/20/2019	11/15/2046
254687-FR-2	Walt Disney Co	2			1.G FE	5,487,185	.97	5100,000	5,000,000	5,488,797	.0	454	.0	.0	4.625	4.643	MS	69,247	254,375	03/19/2020	03/23/2040
254687-FX-9	Walt Disney Co	2			1.G FE	999,320	.89	0100,000	1,000,000	999,557	.0	57	.0	.0	2.650	2.657	JJ	12,367	26,500	05/11/2020	01/13/2031
254709-AL-2	Discover Financial Svcs Inc	2			2.B FE	2,996,520	.97	7620,000	3,000,000	2,999,522	.0	391	.0	.0	3.750	3.764	MS	36,563	112,500	03/02/2015	03/04/2025
254709-AS-7	Discover Financial Svcs Inc	2			2.B FE	6,982,840	104.8260	7,337,820	7,000,000	6,984,208	.0	1,256	.0	.0	6.700	6.734	MN	41,689	469,000	11/21/2022	11/29/2032
25470D-AK-5	DISCOVERY COMMUNICATIONS	2			2.C FE	2,997,450	.97	5120,000	3,000,000	2,999,651	.0	279	.0	.0	3.450	3.460	MS	30,475	103,500	02/25/2015	03/15/2025
25470D-AT-6	DISCOVERY COMMUNICATIONS	2			2.C FE	998,790	.86	3030,000	1,000,000	998,914	.0	23	.0	.0	5.200	5.208	MS	14,589	52,000	09/07/2017	09/20/2047
25470D-BC-2	DISCOVERY COMMUNICATIONS	2			2.C FE	9,057,993	.98	6430,000	9,100,000	9,093,872	.0	6,784	.0	.0	3.900	3.980	MN	45,348	354,900	04/04/2018	11/15/2024
25470D-BG-3	DISCOVERY COMMUNICATIONS	2			2.C FE	3,320,100	.85	9940,000	3,000,000	3,295,980	.0	(6,239)	.0	.0	5.300	4.628	MN	20,317	159,000	11/05/2019	05/15/2049
25512D-AA-7	Diversified ABS Phase V LLC Class A-1				2.B FE	3,922,417	100.2880	3,933,712	3,922,417	3,922,417	.0	.0	.0	.0	5.780	5.850	MON	1,889	226,716	05/19/2022	05/28/2039
256677-AN-5	Dollar General Corp	2			2.B FE	4,393,769	101.4170	4,457,277	4,395,000	4,394,118	.0	348	.0	.0	6.500	5.205	JJ	129,506	.0	06/05/2023	07/05/2028
256677-AP-0	Dollar General Corp	2			2.B FE	912,340	101.8460	1,018,460	1,000,000	913,965	.0	1,625	.0	.0	5.450	6.687	JJ	30,883	.0	10/05/2023	07/05/2033
256746-AK-4	Dollar Tree Inc	2			2.B FE	4,294,618	.69	3790,000	4,440,000	4,295,758	.0	1,121	.0	.0	3.375	3.539	JD	12,488	142,425	06/23/2023	12/01/2051
257469-AJ-5	Dominion Resources Inc	2			2.B FE	4,957,750	101.1340	4,957,750	5,000,000	4,978,993	.0	1,644	.0	.0	5.250	5.306	FA	109,375	262,500	07/21/2003	08/01/2033
25746U-BD-0	Dominion Resources Inc				2.B FE	11,407,465	113.0290	8,454,569	7,480,000	10,866,638	.0	(183,366)	.0	.0	7.000	3.091	JD	23,271	523,600	04/27/2021	06/15/2038
25746U-DF-3	Dominion Resources Inc	2			2.B FE	995,720	.96	1370,000	1,000,000	997,902	.0	606	.0	.0	3.600	3.670	MS	10,600	36,000	03/17/2020	03/15/2027
260003-AG-3	Dover Corp				2.A FE	1,473,810	112.3480	1,218,976	1,085,000	1,386,081	.0	(15,439)	.0	.0	6.600	4.017	MS	21,085	71,610	09/15/2017	03/15/2038

E10.29

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Eig n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260003-AK-4	Dover Corp			2	2.A FE	4,042,902	100.6980	3,162,924	3,141,000	3,961,095	0	(35,557)	0	0	5.375	3.340	MS	56,276	168,829	01/10/2022	03/01/2041
260543-CE-1	Dow Chem Co			2	2.A FE	7,971,691	98.3460	6,746,536	6,860,000	7,784,806	0	(35,822)	0	0	5.250	4.152	MN	46,019	360,150	10/15/2020	11/15/2041
260543-CG-6	Dow Chem Co			2	2.A FE	3,529,575	88.5160	3,098,060	3,500,000	3,526,020	0	(913)	0	0	4.375	4.316	MN	19,566	153,125	07/31/2019	11/15/2042
260543-CR-2	Dow Chem Co			2	2.A FE	10,813,772	102.4770	9,570,327	9,339,000	10,693,169	0	(31,571)	0	0	5.550	4.543	MN	44,633	518,315	04/06/2020	11/30/2048
260543-CV-3	Dow Chem Co			2	2.A FE	7,655,870	91.8340	6,428,380	7,000,000	7,605,715	0	(14,777)	0	0	4.800	4.218	MN	42,933	336,000	09/23/2020	05/15/2049
260543-DD-2	Dow Chem Co			2	2.A FE	3,970,400	77.3970	3,095,880	4,000,000	3,972,701	0	591	0	0	3.600	3.640	MN	18,400	144,000	08/17/2020	11/15/2050
26078J-AF-7	DowDuPont Inc			2	2.A FE	41,894,080	104.1820	35,161,425	33,750,000	41,255,401	0	(182,845)	0	0	5.419	3.977	MN	233,694	1,828,913	04/28/2021	11/15/2048
26113*-AA-7	DYAL 4 ISSUER A			2	1.F PL	2,100,000	81.4640	1,710,744	2,100,000	2,100,000	0	0	0	0	3.650	3.650	FA	27,466	76,650	02/22/2021	02/22/2041
26113*-AA-5	DYAL 4 ISSUER A Series A			2	1.F PL	3,900,000	81.4640	3,177,097	3,900,000	3,900,000	0	0	0	0	3.650	3.650	FA	51,009	142,350	02/22/2021	02/22/2041
26138E-AT-6	Dr Pepper Snapple Group			2	2.B FE	629,716	90.7490	490,045	540,000	622,643	0	(2,569)	0	0	4.500	3.479	MN	3,105	24,300	02/25/2021	11/15/2045
26138E-AY-5	Dr Pepper Snapple Group			2	2.B FE	431,499	89.0050	332,879	374,000	427,264	0	(1,540)	0	0	4.420	3.499	JD	735	16,531	02/25/2021	12/15/2046
263901-AD-2	DUKE ENERGY INDIANA INC			2	1.F FE	1,452,275	87.3350	1,091,688	1,250,000	1,435,133	0	(7,731)	0	0	4.200	3.106	MS	15,458	52,500	09/28/2021	03/15/2042
26442E-AG-5	DUKE ENERGY OHIO INC			2	1.F FE	4,914,756	85.4080	3,822,008	4,475,000	4,880,757	0	(11,478)	0	0	4.300	3.703	FA	80,177	192,425	12/07/2020	02/01/2049
26442E-AJ-9	DUKE ENERGY OHIO INC			2	1.F FE	10,662,304	103.0990	10,784,155	10,460,000	10,652,280	0	(10,024)	0	0	5.250	4.994	AO	137,288	288,304	06/12/2023	04/01/2033
26442E-AK-6	DUKE ENERGY OHIO INC			2	1.F FE	4,769,331	104.9520	4,869,773	4,640,000	4,768,478	0	(853)	0	0	5.650	5.457	AO	65,540	137,634	06/05/2023	04/01/2053
26444B-AC-8	DUKE ENERGY PROGRESS NC			2	1.A FE	1,999,952	75.3320	1,506,640	2,000,000	2,000,000	0	0	0	0	2.799	2.799	JJ	27,990	55,980	11/17/2021	07/01/2041
26746*-AA-2	DYAL 3 ISSUER B			2	1.G PL	1,824,659	85.3150	1,556,716	1,824,659	1,824,659	0	0	0	0	4.400	4.400	JD	3,568	80,285	06/23/2020	06/15/2040
26746*-AA-0	DYAL 3 ISSUER A Series A			2	1.G PL	3,175,341	85.3150	2,709,057	3,175,341	3,175,341	0	0	0	0	4.400	4.400	JD	6,210	139,715	06/23/2020	06/15/2040
267475-AD-3	DYCOM INDUSTRIES INC			2	3.C FE	2,777,090	92.9090	2,961,939	3,188,000	2,840,308	0	52,712	0	0	4.500	7.004	AO	30,286	143,460	11/04/2022	04/15/2029
26875P-AU-5	EOG Resources Inc			2	1.G FE	1,397,468	99.6640	1,395,296	1,400,000	1,397,722	0	254	0	0	4.375	4.403	AO	12,931	61,250	04/06/2023	04/15/2030
26882P-BE-1	Erac USA Finance Co			2	2.A FE	148,285	116.9800	116,980	100,000	143,328	0	(2,480)	0	0	7.000	3.111	AO	1,478	7,000	12/17/2021	10/15/2037
26884A-BG-7	ERP Operating LP			2	1.G FE	448,870	95.1340	475,670	500,000	460,023	0	9,797	0	0	3.250	5.751	FA	6,771	16,250	11/08/2022	08/01/2027
26884A-BK-8	ERP Operating LP			2	1.G FE	1,888,480	98.2750	1,965,500	2,000,000	1,906,385	0	16,290	0	0	4.150	5.242	JD	6,917	83,000	12/02/2022	12/01/2028
26884A-BM-4	ERP Operating LP			2	1.G FE	1,229,168	88.4200	1,251,143	1,415,000	1,244,484	0	15,316	0	0	2.500	4.795	FA	13,364	17,688	05/05/2022	02/15/2030
26884L-AL-3	EQT CORP			2	2.C FE	2,361,425	99.1600	2,479,000	2,500,000	2,378,837	0	17,412	0	0	5.000	6.133	JJ	57,639	62,500	02/22/2023	01/15/2029
26884L-AN-9	EQT CORP			2	2.C FE	1,713,920	89.4320	1,788,640	2,000,000	1,729,802	0	15,882	0	0	3.625	5.913	MN	9,264	36,250	06/13/2023	05/15/2031
26884L-AQ-2	EQT CORP			2	2.C FE	1,489,030	101.5710	1,523,565	1,500,000	1,489,788	0	758	0	0	5.700	5.884	AO	21,375	42,750	09/07/2023	04/01/2028
26884T-AE-2	ERAC USA FINANCE COMPANY			2	2.A FE	6,049,616	103.8900	4,529,604	4,360,000	5,901,472	0	(62,287)	0	0	5.625	3.074	MS	72,213	245,250	09/28/2021	03/15/2042
26884T-AL-6	ERAC USA FINANCE COMPANY			2	2.A FE	5,033,000	98.5970	4,929,850	5,000,000	5,002,618	0	(3,743)	0	0	3.850	3.771	MN	24,597	192,500	06/30/2014	11/15/2024
26884T-AN-2	ERAC USA FINANCE COMPANY			2	2.A FE	6,735,332	90.8610	5,855,991	6,445,000	6,726,011	0	(10,840)	0	0	4.500	4.148	FA	109,565	290,025	08/25/2021	02/15/2045
26884T-AW-2	ERAC USA FINANCE COMPANY			2	2.A FE	531,135	99.9190	549,555	550,000	531,693	0	558	0	0	4.900	5.358	MN	4,492	13,475	08/24/2023	05/01/2033
26885B-AA-8	EQT MIDSTREAM PARTNERS L			2	3.C FE	4,952,920	99.1190	4,955,950	5,000,000	4,996,674	0	5,518	0	0	4.000	4.117	FA	83,333	200,000	09/16/2014	08/01/2024
26885B-AK-6	EQT MIDSTREAM PARTNERS L			2	3.C FE	848,540	94.5630	945,630	1,000,000	872,370	0	20,140	0	0	4.500	7.750	JJ	20,140	45,000	10/20/2022	01/15/2029
26969P-AB-4	Eagle Materials Inc			2	2.B FE	1,561,830	84.8480	1,696,960	2,000,000	1,606,540	0	40,877	0	0	2.500	5.767	JJ	25,000	50,000	12/02/2022	07/01/2031
27004*-AA-5	EAGLES STADIUM INC Series A No. RA-17			2	2.A PL	4,506,725	95.4110	4,299,912	4,506,725	4,506,725	0	0	0	0	4.580	4.581	JJ	95,177	206,408	10/01/2013	01/15/2039
27409L-AE-3	EAST OHIO GAS CO/THE			2	1.F FE	3,526,065	65.0730	2,277,555	3,526,065	3,523,967	0	(639)	0	0	105.000	2.961	JD	4,667	105,000	10/12/2021	06/15/2050
276480-AF-7	EASTERN GAS TRAN			2	1.G FE	14,940,446	90.6060	13,137,870	14,500,000	14,909,672	0	(13,045)	0	0	4.800	4.578	MN	116,000	696,000	06/30/2021	11/01/2043
277432-AL-4	Eastman Chemical			2	2.B FE	4,529,981	90.8950	4,126,633	4,540,000	4,521,697	0	118	0	0	4.800	4.823	MS	72,640	217,920	06/03/2022	09/01/2042
277432-AP-5	Eastman Chemical			2	2.B FE	17,906,254	88.0470	14,761,080	16,765,000	17,922,105	0	(33,812)	0	0	4.650	4.186	AO	164,576	779,573	02/25/2021	10/15/2044
277432-AR-1	Eastman Chemical			2	2.B FE	2,985,180	98.3290	2,949,870	3,000,000	2,997,941	0	1,640	0	0	3.800	3.859	MS	33,567	114,000	11/10/2014	03/15/2025
277432-AX-8	Eastman Chemical			2	2.B FE	5,073,356	103.3950	5,076,695	4,910,000	5,064,029	0	(9,327)	0	0	5.750	5.305	MS	88,619	141,163	04/06/2023	03/08/2033
278062-AD-6	Eaton Corp			2	1.G FE	6,586,464	96.8170	6,874,007	7,100,000	6,607,198	0	20,734	0	0	4.000	4.981	MN	46,544	142,000	08/10/2023	11/02/2032
278642-AF-0	EBay Inc			2	2.A FE	31,926,487	83.3210	23,687,327	28,429,000	31,529,287	0	(125,689)	0	0	4.000	3.199	JJ	524,357	1,137,160	05/14/2021	07/15/2042
278642-AZ-6	EBay Inc			2	2.A FE	4,977,744	76.1110	3,593,961	4,722,000	4,964,903	0	(5,648)	0	0	3.650	3.355	MN	24,417	172,353	08/24/2021	05/10/2051
278865-AW-0	Ecolab Inc			2	1.G FE	5,735,665	78.4520	4,409,002	5,620,000	5,726,673	0	(3,101)	0	0	3.700	3.575	MN	34,657	207,940	02/14/2022	11/01/2046

E10.30

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
281020-AW-7	Edison International Inc			2	2.B FE	1,981,780	108.6230	2,172,460	2,000,000	1,984,208	0	2,146	0	0	6.950	7.117	MN	17,761	140,931	11/07/2022	11/15/2029
283677-AW-2	El Paso Electric				2.B FE	3,072,808	102.3820	2,713,123	2,650,000	2,951,500	0	(19,658)	0	0	6.000	4.697	MN	20,317	159,000	11/30/2016	05/15/2035
283677-AX-0	El Paso Electric				2.B FE	5,641,450	117.1310	4,978,068	4,250,000	5,330,163	0	(51,390)	0	0	7.500	4.978	MS	93,854	318,750	01/10/2023	03/15/2038
283677-AZ-5	El Paso Electric			2	2.B FE	2,076,519	83.9860	1,472,275	1,753,000	2,051,504	0	(9,538)	0	0	5.000	3.794	JD	7,304	87,650	06/16/2021	12/01/2044
283677-FF-4	El Paso Electric Series B				2.B	4,000,000	65.9640	2,638,562	4,000,000	4,000,000	0	0	0	0	3.540	3.540	FA	53,493	141,600	02/15/2022	02/15/2052
28622H-AB-7	ELEVANCE HEALTH INC			2	2.B FE	2,150,484	100.0830	2,201,826	2,200,000	2,153,862	0	3,378	0	0	4.750	5.038	FA	39,478	54,282	03/30/2023	02/15/2033
28622H-AC-5	ELEVANCE HEALTH INC			2	2.B FE	712,994	100.2500	741,850	740,000	713,292	0	298	0	0	5.125	5.371	FA	14,327	19,700	06/01/2023	02/15/2053
29103D-AM-8	EMERA US FINANCE LP				2.C FE	23,953,247	82.5510	16,399,582	19,866,000	23,622,849	0	(112,463)	0	0	4.750	3.506	JD	41,939	943,635	03/11/2021	06/15/2046
292480-AH-3	ENABLE MIDSTREAM PARTNER			2	2.C FE	7,682,849	99.2670	7,643,559	7,700,000	7,699,234	0	2,015	0	0	3.900	3.927	MN	38,372	300,300	06/03/2014	05/15/2024
292480-AJ-9	ENABLE MIDSTREAM PARTNER			2	2.C FE	497,225	87.9510	439,755	500,000	497,535	0	68	0	0	5.000	5.039	MN	3,194	25,000	08/29/2019	05/15/2044
292480-AM-2	ENABLE MIDSTREAM PARTNER			2	2.C FE	3,992,840	95.3700	3,814,800	4,000,000	3,995,568	0	674	0	0	4.150	4.172	MS	48,878	166,000	09/04/2019	09/15/2029
29248H-AC-7	EMPOWER FINANCE 2020 LP				1.F FE	3,000,000	69.1160	2,073,480	3,000,000	3,000,000	0	0	0	0	3.075	3.075	MS	26,650	92,250	09/14/2020	09/17/2051
29250R-AP-1	Enbridge Energy Partners				2.A FE	11,406,668	116.6130	10,207,136	8,753,000	11,166,141	0	(119,641)	0	0	7.500	4.772	AO	138,589	656,475	07/18/2022	04/15/2038
29273R-AT-6	Energy Transfer Partners			2	2.C FE	1,467,788	89.1750	1,382,213	1,550,000	1,474,433	0	2,180	0	0	5.150	5.568	FA	33,260	79,825	10/29/2020	02/01/2043
29273R-BJ-7	Energy Transfer Partners			2	2.C FE	5,989,708	100.9420	5,213,654	5,165,000	5,919,904	0	(19,280)	0	0	6.125	5.006	JD	14,060	316,356	02/05/2020	02/15/2045
29273V-AQ-3	ENERGY TRANSFER LP				2.C FE	1,508,280	103.2320	1,548,480	1,500,000	1,508,129	0	(151)	0	0	5.750	5.672	FA	32,583	57,740	06/16/2023	02/15/2033
29278N-AG-8	ENERGY TRANSFER OPERATING			2	2.C FE	4,490,505	100.8270	4,537,215	4,500,000	4,494,256	0	919	0	0	5.250	5.278	AO	49,875	236,250	01/08/2019	04/15/2029
29281*-AA-7	Energy Capital Series A				1.G PL	1,000,000	98.9340	989,344	1,000,000	1,000,000	0	0	0	0	5.700	5.700	JJ	57,000	57,000	07/07/2022	07/07/2027
29281*-AB-5	Energy Capital Series B				1.G PL	7,000,000	98.7390	6,911,758	7,000,000	7,000,000	0	0	0	0	5.790	5.790	JJ	195,895	405,300	07/07/2022	07/07/2029
29364W-AK-4	Entergy Louisiana LLC				1.F FE	2,006,165	99.9980	1,749,965	1,750,000	1,777,475	0	(31,992)	0	0	5.400	3.468	MN	15,750	94,500	12/15/2015	11/01/2024
29364W-AL-6	Entergy Louisiana LLC			2	1.F FE	9,940,200	88.3080	8,830,800	10,000,000	9,967,106	0	3,888	0	0	3.050	3.100	JD	25,417	305,000	05/16/2016	06/01/2031
29364W-BA-5	Entergy Louisiana LLC				1.F FE	1,996,880	93.2750	1,865,500	2,000,000	1,997,858	0	189	0	0	4.000	4.014	MS	23,556	80,000	03/20/2018	03/15/2033
29365B-AA-1	ENTEGRIS ESCROW CORP			2	2.C FE	13,487,091	96.4550	13,940,641	14,453,000	13,670,749	0	122,234	0	0	4.750	5.958	AO	144,931	686,518	07/11/2022	04/15/2029
29366M-AA-6	ENERGY ARKANSAS LLC			2	1.F FE	8,374,469	85.8550	6,155,804	7,170,000	8,279,334	0	(30,333)	0	0	4.200	3.262	AO	75,285	301,140	11/18/2020	04/01/2049
29366M-AB-4	ENERGY ARKANSAS LLC			2	1.F FE	1,992,100	63.0210	1,260,420	2,000,000	1,992,634	0	180	0	0	2.650	2.669	JD	2,356	53,000	09/08/2020	06/15/2051
29366W-AA-4	ENERGY MISSISSIPPI INC			2	1.F FE	7,424,522	80.3430	5,643,292	7,024,000	7,390,972	0	(9,704)	0	0	3.850	3.524	JD	22,535	270,424	11/10/2020	06/01/2049
293791-AF-6	Enterprise Products Oper				1.G FE	547,153	114.8540	545,557	475,000	530,983	0	(4,646)	0	0	6.875	5.239	MS	10,885	32,656	04/07/2020	03/01/2033
29379V-AQ-6	Enterprise Products Oper				1.G FE	3,003,102	113.3480	3,060,396	2,700,000	2,969,732	0	(9,651)	0	0	6.450	5.525	MS	58,050	174,150	04/06/2020	09/01/2040
29379V-AT-0	Enterprise Products Oper				1.G FE	4,041,487	107.3610	4,144,135	3,860,000	4,037,367	0	(4,120)	0	0	5.950	5.530	FA	95,696	114,835	06/12/2023	02/01/2041
29379V-BA-0	Enterprise Products Oper				1.G FE	6,163,326	96.2660	5,137,716	5,337,000	6,065,726	0	(24,302)	0	0	4.850	3.854	MS	76,215	258,845	09/25/2019	03/15/2044
29379V-BC-6	Enterprise Products Oper			2	1.G FE	3,782,114	98.3230	2,956,573	3,007,000	3,728,714	0	(23,653)	0	0	5.100	3.462	FA	57,935	153,357	09/07/2021	02/15/2045
29379V-BE-2	Enterprise Products Oper				1.G FE	3,488,835	98.7470	3,456,145	3,500,000	3,498,552	0	1,241	0	0	3.750	3.788	FA	49,583	131,250	10/02/2014	02/15/2025
29379V-BW-2	Enterprise Products Oper				1.G FE	7,841,875	86.8970	6,517,275	7,500,000	7,807,839	0	(7,884)	0	0	4.200	3.937	JJ	132,125	304,500	05/03/2023	01/31/2050
29379V-BY-8	Enterprise Products Oper				1.G FE	823,300	79.6570	796,570	1,000,000	833,863	0	2,944	0	0	3.700	4.803	JJ	15,519	37,000	03/09/2020	01/31/2051
29379V-BZ-5	Enterprise Products Oper				1.G FE	5,961,600	81.1740	4,870,440	6,000,000	5,963,393	0	450	0	0	3.950	3.982	JJ	99,408	237,000	01/06/2020	01/31/2060
29379V-CA-9	Enterprise Products Oper			2	1.G FE	2,976,990	72.9880	2,188,740	3,000,000	2,978,522	0	463	0	0	3.200	3.269	FA	36,267	96,000	07/30/2020	02/15/2052
294429-AG-0	Equifax Inc				2.B FE	4,118,708	112.0030	3,918,985	3,499,000	3,988,791	0	(23,916)	0	0	7.000	5.516	JJ	122,465	244,930	09/26/2017	07/01/2037
294429-AS-4	Equifax Inc			2	2.B FE	1,868,580	89.5880	1,791,760	2,000,000	1,882,197	0	14,993	0	0	3.100	4.124	MN	7,922	62,000	12/02/2022	05/15/2030
29444U-BH-8	Equinix Inc				2.B FE	3,981,346	84.7980	4,129,663	4,870,000	4,049,100	0	67,755	0	0	2.150	5.227	JJ	48,281	52,353	05/16/2023	07/15/2030
29444U-BT-2	Equinix Inc				2.B FE	5,678,465	73.3480	4,044,409	5,514,000	5,671,268	0	(3,575)	0	0	3.400	3.241	FA	70,824	187,476	10/04/2021	02/15/2052
29444U-BU-9	Equinix Inc			2	2.B FE	2,492,588	92.9090	2,601,452	2,800,000	2,503,527	0	10,939	0	0	3.900	5.509	AO	23,053	54,600	08/10/2023	04/15/2032
29670G-AG-7	ESSENTIAL UTILITIES INC				2.B FE	4,956,400	95.7110	4,785,550	5,000,000	4,957,246	0	633	0	0	5.300	5.359	MN	44,167	265,000	05/18/2022	05/01/2052
29717P-AS-6	ESSEX PORTFOLIO LP				2.A FE	8,709,250	86.0370	6,022,590	7,000,000	8,618,015	0	(45,513)	0	0	4.500	3.114	MS	92,750	315,000	12/20/2021	03/15/2048
29736R-AG-5	ESTEE LAUDER CO INC			2	1.F FE	7,756,157	90.8320	6,738,826	7,419,000	7,703,750	0	(8,460)	0	0	4.375	4.100	JD	14,426	324,581	06/07/2017	06/15/2045
29736R-AK-6	ESTEE LAUDER CO INC			2	1.F FE	8,157,050	86.8400	6,947,200	8,000,000	8,135,953	0	(3,724)	0	0	4.150	4.033	MS	97,756	332,000	08/08/2017	03/15/2047

E10.31



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29977A-BH-1	Evercore Partners Inc SERIES F				1.G PL	5,000,000	.87,8480	4,392,400	5,000,000	5,000,000	.0	.0	.0	.0	4.440	4.438	AO	37,617	222,000	08/01/2019	08/01/2031
29977A-BH-3	Evercore Partners Inc SERIES E				1.G PL	2,000,000	.89,9550	1,799,100	2,000,000	2,000,000	.0	.0	.0	.0	4.340	4.338	AO	14,708	86,800	08/01/2019	08/01/2029
29980B-AH-8	EVEREST REINSURANCE HLDG				1.G FE	13,106,090	.73,7280	9,584,640	13,000,000	13,098,810	.0	(2,373)	.0	.0	3.500	3.455	AO	96,056	455,000	10/14/2020	10/15/2050
30036F-AB-7	EVERGY KANSAS CENTRAL				1.F FE	740,055	104.6990	785,243	750,000	740,126	.0	71	.0	.0	5.700	5.794	MS	12,588	21,494	08/24/2023	03/15/2053
30042*-AB-3	Eversource Gas Co of Mass Series B AO 2051				1.F	10,000,000	61.1100	6,111,000	10,000,000	10,000,000	.0	.0	.0	.0	2.920	2.920	AO	73,000	292,000	09/29/2021	10/01/2051
30212P-AS-4	EXPEDIA GROUP INC				2.C FE	1,525,080	101.0320	1,515,480	1,500,000	1,513,316	.0	(11,401)	.0	.0	6.250	5.403	MN	15,625	93,750	12/16/2022	05/01/2025
30212P-BH-7	EXPEDIA GROUP INC				2.C FE	3,762,961	.88,0540	3,522,160	4,000,000	3,789,160	.0	22,171	.0	.0	2.950	3.729	MS	34,744	118,000	11/16/2022	03/15/2031
30225V-AK-3	EXTRA SPACE STORAGE LP				2.B FE	2,550,470	102.3540	2,661,204	2,600,000	2,553,447	.0	2,977	.0	.0	5.500	5.835	JJ	77,458	.0	07/06/2023	07/01/2030
30225V-AL-1	EXTRA SPACE STORAGE LP				2.B FE	15,970,850	.96,0280	15,364,480	16,000,000	15,975,214	.0	4,363	.0	.0	3.500	3.565	JJ	280,000	.0	07/25/2023	07/01/2026
30225V-AN-7	EXTRA SPACE STORAGE LP				2.B FE	1,412,153	.95,4360	1,431,540	1,500,000	1,417,852	.0	5,699	.0	.0	4.000	5.165	JD	2,667	30,000	07/25/2023	06/15/2029
30231G-AN-2	E Exxon Mobil Corporation				1.D FE	1,018,890	.82,3850	823,850	1,000,000	1,016,900	.0	(551)	.0	.0	3.567	3.452	MS	11,395	35,670	03/13/2020	03/06/2045
30231G-AW-2	E Exxon Mobil Corporation				1.D FE	12,007,100	.89,2830	10,713,960	12,000,000	12,006,391	.0	(180)	.0	.0	4.114	4.110	MS	164,560	493,680	10/03/2018	03/01/2046
30231G-AZ-5	E Exxon Mobil Corporation				1.D FE	3,037,080	.74,3080	2,229,240	3,000,000	3,033,585	.0	(881)	.0	.0	3.095	3.031	FA	34,819	92,850	10/02/2019	08/16/2049
30231G-BG-6	E Exxon Mobil Corporation				1.D FE	3,138,558	.91,0940	2,732,820	3,000,000	3,128,005	.0	(3,305)	.0	.0	4.327	4.042	MS	36,780	129,810	09/14/2020	03/19/2050
30231G-BM-3	E Exxon Mobil Corporation				1.D FE	2,382,800	.78,5460	1,570,920	2,000,000	2,352,884	.0	(9,093)	.0	.0	6.500	2.540	AO	14,575	69,040	08/07/2020	04/15/2051
302491-AV-7	FMC Corp				2.C FE	12,349,554	.78,2710	8,061,130	10,299,000	12,208,222	.0	(47,423)	.0	.0	4.500	3.397	AO	115,864	463,455	03/12/2021	10/01/2049
30251B-AB-4	FMR LLC				1.E FE	7,390,089	107.0270	6,025,620	5,630,000	7,034,123	.0	(60,794)	.0	.0	6.450	4.270	MN	46,401	363,135	09/29/2017	11/15/2039
30251B-AC-2	FMR LLC				1.E FE	29,019,004	107.5100	24,085,465	22,403,000	27,774,252	.0	(208,354)	.0	.0	6.500	4.467	JD	68,765	1,456,195	06/06/2017	12/14/2040
30251B-AE-8	FMR LLC				1.E FE	4,363,959	.93,5210	3,529,483	3,774,000	4,276,752	.0	(17,192)	.0	.0	5.150	4.130	FA	80,984	194,361	12/19/2019	02/01/2043
302635-AL-1	FS INVESTMENT CORP				2.C FE	993,680	.91,0580	910,580	1,000,000	995,795	.0	1,101	.0	.0	3.250	3.377	JJ	14,986	32,500	01/10/2022	07/15/2027
30288*-AE-0	FLNG Liquefaction 2 LLC				2.B FE	15,526,800	.94,4450	14,664,250	15,526,800	15,526,800	.0	.0	.0	.0	4.390	1,893	JD	1,893	681,627	05/21/2019	12/31/2038
30303M-BH-8	Facebook Inc				1.E FE	590,864	.95,1540	608,986	640,000	594,200	.0	3,336	.0	.0	3.850	4.874	FA	9,308	12,320	03/23/2023	08/15/2032
30303M-BL-9	Facebook Inc				2.E FE	2,659,462	101.5140	2,700,272	2,660,000	2,659,453	.0	(9)	.0	.0	4.600	4.603	MN	15,635	65,259	06/16/2023	05/15/2028
30303M-BN-5	Facebook Inc				1.E FE	6,937,980	103.2490	7,175,806	6,950,000	6,938,802	.0	821	.0	.0	4.950	4.971	MN	43,959	183,480	06/16/2023	05/15/2033
313747-AJ-5	Federal Realty Investment Trus				2.A FE	2,853,219	.69,0860	2,214,206	3,205,000	2,868,268	.0	8,621	.0	.0	3.625	4.361	FA	48,409	116,181	03/24/2022	08/01/2046
313747-BA-4	Federal Realty Investment Trus				2.A FE	859,090	.90,6970	906,970	1,000,000	876,299	.0	15,486	.0	.0	3.500	5.840	JD	2,917	35,000	11/17/2022	06/01/2030
313918-AA-2	FEDERAL REALTY INVS TRST				2.A FE	5,378,034	103.6310	5,181,550	5,000,000	5,270,245	.0	(67,038)	.0	.0	6.820	5.149	FA	142,083	341,000	05/06/2022	08/01/2027
314275-AC-2	Federated Retail Holding				3.A FE	10,968,300	.88,3870	8,838,700	10,000,000	10,738,694	.0	(36,989)	.0	.0	6.375	5.577	MS	187,708	637,500	08/25/2016	03/15/2037
31428X-AW-6	FedEx Corp				2.B FE	4,123,720	.97,0780	3,882,800	4,000,000	4,109,100	.0	(3,153)	.0	.0	5.100	4.885	JJ	94,067	204,000	10/04/2018	01/15/2044
31428X-BB-1	FedEx Corp				2.B FE	4,623,550	.84,1580	4,207,900	5,000,000	4,879,325	.0	8,679	.0	.0	4.100	4.565	FA	85,417	205,000	05/13/2015	02/01/2045
31428X-BG-0	FedEx Corp				2.B FE	4,027,440	.89,7120	3,588,480	4,000,000	4,023,678	.0	(630)	.0	.0	4.550	4.507	AO	45,500	182,000	03/28/2017	04/01/2046
31428X-BN-5	FedEx Corp				2.B FE	2,859,840	.87,1960	2,615,880	3,000,000	2,872,954	.0	3,009	.0	.0	4.400	4.703	JJ	60,867	132,000	04/26/2019	01/15/2047
31428X-BQ-8	FedEx Corp				2.B FE	6,436,156	.83,4510	5,824,880	6,980,000	6,483,694	.0	10,815	.0	.0	4.050	4.533	FA	106,794	282,690	10/17/2019	02/15/2048
31428X-BS-4	FedEx Corp				2.B FE	2,854,845	.95,0640	2,376,600	2,500,000	2,824,261	.0	(7,685)	.0	.0	4.950	4.101	AO	25,438	123,750	05/28/2020	10/17/2048
31428X-CA-2	FedEx Corp				2.B FE	5,200,125	.99,6860	5,233,515	5,250,000	5,203,355	.0	798	.0	.0	5.250	5.313	MN	35,219	275,625	04/03/2020	05/15/2050
31620M-AU-0	Fidelity National Information				2.B FE	839,234	.89,2340	890,495	1,050,000	842,697	.0	3,463	.0	.0	4.500	6.124	FA	17,850	23,625	03/03/2023	08/15/2046
31620M-AZ-9	Fidelity National Information				2.B FE	3,252,039	.86,3680	2,869,145	3,322,000	3,258,507	.0	1,333	.0	.0	4.750	4.885	MN	20,163	157,795	10/04/2018	05/15/2048
31620M-BY-1	Fidelity National Information				2.B FE	5,076,702	102.1820	5,272,591	5,160,000	5,082,500	.0	5,348	.0	.0	5.100	5.322	JJ	121,346	131,580	05/15/2023	07/15/2032
31620M-BZ-8	Fidelity National Information				2.B FE	10,640,031	.91,7410	11,242,381	11,050,000	10,645,079	.0	5,042	.0	.0	5.625	5.891	JJ	286,609	311,094	11/17/2022	07/15/2052
316773-CH-1	Fifth Third Bancorp				2.B FE	25,070,284	118.4250	19,698,815	16,634,000	23,817,441	.0	(378,547)	.0	.0	8.250	4.125	MS	457,435	1,372,305	05/31/2022	03/01/2038
31847R-AF-9	FIRST AMERICAN FINANCIAL				2.B FE	4,998,750	.98,9900	4,949,500	5,000,000	4,999,871	.0	142	.0	.0	4.600	4.603	MN	29,389	230,000	11/05/2014	11/15/2024
31847R-AH-5	FIRST AMERICAN FINANCIAL				2.B FE	733,880	.79,1920	791,920	1,000,000	760,229	.0	23,769	.0	.0	2.400	6.429	FA	9,067	24,000	11/17/2022	08/15/2031
320867-AC-8	First Midwest Bancorp Inc				2.A FE	7,331,180	100.3210	7,423,754	7,400,000	7,376,942	.0	7,517	.0	.0	5.875	6.000	MS	111,103	434,750	09/22/2016	09/29/2026
33616C-AB-6	First Republic Bank				.6 Z	450,810	.5,8130	1,164,593	20,036,000	450,810	.0	61,499	.0	.0	4.375	190.088	FA	.0	438,288	12/21/2021	08/01/2046
33616C-AC-4	First Republic Bank				.6 Z	21,060	.5,8130	54,405	936,000	21,060	.0	14,397	.0	.0	4.625	198.675	FA	.0	21,645	01/27/2021	02/13/2047

E10.32

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337738-AV-0	Fiserv Inc			2	2.B FE	27,177,244	.88 2970	21,102,100	23,899,000	26,963,922	.0	(76,130)	.0	.0	4.400	3.610	JJ	525,778	1,051,556	10/04/2021	07/01/2049
337930-AD-3	FLAGSTAR BANCORP INC			2	2.C FE	2,000,000	.90 8040	1,816,080	2,000,000	2,000,000	.0	.0	.0	.0	4.125	4.125	MN	13,750	82,500	10/23/2020	11/01/2030
33830G-AA-9	FIVE CORNERS FND TR III			2	1.G FE	3,243,773	.86 2880	3,379,958	3,180,000	3,239,879	.0	(3,895)	.0	.0	5.791	5.520	FA	69,569	80,312	04/13/2023	02/15/2033
33834D-AA-2	FIVE CORNERS FND TR II			2	1.G FE	3,560,920	.88 4880	3,539,520	4,000,000	3,635,890	.0	48,306	.0	.0	2.850	4.510	MN	14,567	114,000	06/03/2022	05/15/2030
33835P-AA-4	FIVE CORNERS FND TR IV			2	1.G FE	1,701,515	.108 3650	1,809,696	1,670,000	1,701,227	.0	(288)	.0	.0	5.997	5.861	FA	37,834	43,676	05/03/2023	02/15/2053
33939H-AB-5	FLEX INTERMEDIATE HOLDCO			2	2.C FE	6,999,650	.73 1470	5,120,290	7,000,000	6,999,983	.0	.1	.0	.0	4.317	4.317	JD	839	302,190	05/24/2021	12/30/2039
340711-AY-6	Florida Gas Transmission			2	2.B FE	2,325,879	.85 6860	2,420,630	2,825,000	2,384,654	.0	55,147	.0	.0	2.550	5.428	JJ	36,019	72,038	12/05/2022	07/01/2030
34107#-AA-5	Florida Pipeline Series A				3.A PL	5,000,000	.74 3420	3,717,105	5,000,000	5,000,000	.0	.0	.0	.0	4.700	4.700	FA	88,778	235,000	07/15/2021	05/01/2028
341081-EY-9	Florida Pwr & Lt Co				1.E FE	615,746	.105 4240	476,516	452,000	597,915	.0	(8,835)	.0	.0	5.850	2.911	MN	4,407	26,442	12/10/2021	05/01/2037
341081-FE-2	Florida Pwr & Lt Co			2	1.E FE	429,285	.99 0880	314,109	317,000	418,033	.0	(4,631)	.0	.0	5.125	2.755	JD	1,354	16,246	07/07/2021	06/01/2041
341081-FL-6	Florida Pwr & Lt Co			2	1.D FE	2,039,400	.87 6790	1,753,580	2,000,000	2,033,014	.0	(1,049)	.0	.0	4.050	3.931	AO	20,250	81,000	02/15/2017	10/10/2044
341081-FO-5	Florida Pwr & Lt Co			2	1.D FE	1,496,250	.85 2210	1,619,199	1,900,000	1,499,154	.0	2,904	.0	.0	3.950	5.545	MS	25,017	37,525	08/17/2023	03/01/2048
341081-FU-6	Florida Pwr & Lt Co			2	1.D FE	14,992,050	.85 8660	12,879,900	15,000,000	14,992,864	.0	162	.0	.0	3.990	3.993	MS	199,500	598,500	02/21/2019	03/01/2049
341081-FX-0	Florida Pwr & Lt Co			2	1.D FE	2,980,890	.73 5400	2,206,200	3,000,000	2,982,684	.0	428	.0	.0	3.150	3.183	AO	23,625	94,500	09/10/2019	10/10/2049
341081-GL-5	Florida Pwr & Lt Co			2	1.D FE	1,982,637	.103 2810	1,962,339	1,900,000	1,978,327	.0	(4,310)	.0	.0	5.100	4.537	AO	24,225	55,987	05/11/2023	04/01/2033
341081-GO-4	Florida Pwr & Lt Co			2	1.D FE	12,184,924	.101 2050	12,427,974	12,280,000	12,189,211	.0	4,287	.0	.0	4.800	4.899	MN	75,317	289,808	07/13/2023	05/15/2033
341099-CN-7	Florida Pwr Corp				1.F FE	4,582,596	.103 5740	3,521,516	3,400,000	4,404,759	.0	(46,079)	.0	.0	5.650	3.288	AO	48,025	192,100	12/11/2019	04/01/2040
34110Q-AL-2	DUKE ENERGY FLORIDA INC			2	2.A FE	6,627,550	.106 9730	5,348,650	5,000,000	5,593,575	.0	(132,649)	.0	.0	6.750	3.598	FA	140,625	337,500	01/15/2021	02/01/2028
343498-AB-7	Flowers Foods Inc			2	2.B FE	2,905,770	.95 9630	2,878,890	3,000,000	2,962,172	.0	12,764	.0	.0	3.500	3.989	AO	26,250	105,000	04/02/2019	10/01/2026
34354P-AF-2	Flowserve Corp			2	2.C FE	6,653,840	.88 4040	6,188,280	7,000,000	6,708,591	.0	34,164	.0	.0	3.500	4.185	AO	61,250	245,000	06/14/2022	10/10/2030
34355J-AB-4	FLOWERVE CORP			2	2.C FE	758,480	.82 6810	826,810	1,000,000	781,245	.0	20,367	.0	.0	2.800	6.312	JJ	12,911	28,000	11/16/2022	01/15/2032
344849-AA-2	Foot Locker Inc			2	3.C FE	1,179,586	.82 8750	1,248,926	1,507,000	1,222,404	.0	36,521	.0	.0	4.000	8.182	AO	15,070	60,280	03/06/2023	10/01/2029
34486*-AA-0	Football Club No. 39				1.F FE	4,000,000	.97 7600	3,910,390	4,000,000	4,000,000	.0	.0	.0	.0	3.410	3.410	OCT	33,342	138,294	08/30/2012	10/05/2024
344908-AE-4	NFL Trust XI Series 2020-XI-E				1.F FE	2,000,000	.83 0680	1,661,364	2,000,000	2,000,000	.0	.0	.0	.0	3.530	3.530	OCT	17,258	71,581	07/17/2022	10/05/2035
344908-AF-1	NFL Trust XI Series 2020-XI-F				1.F FE	3,000,000	.79 6430	2,389,296	3,000,000	3,000,000	.0	.0	.0	.0	3.850	3.850	OCT	28,233	117,104	08/20/2020	10/05/2040
34501*-AD-5	NFL Trust XV Series 2023-XV-D				1.F FE	2,000,000	.101 3360	2,026,719	2,000,000	2,000,000	.0	.0	.0	.0	5.570	5.570	OCT	86,335	59,104	03/28/2023	10/05/2035
34501*-AE-3	NFL Trust XV Series 2023-XV-E				1.F FE	4,000,000	.100 2190	4,008,746	4,000,000	4,000,000	.0	.0	.0	.0	5.670	5.670	OCT	175,770	120,330	03/28/2023	10/05/2038
345370-CQ-1	Ford Mtr Co				3.A FE	16,047,215	.82 6650	13,639,725	16,500,000	16,097,907	.0	11,881	.0	.0	4.750	4.945	JJ	361,396	783,750	02/05/2020	01/15/2043
345370-CS-7	Ford Mtr Co			2	3.A FE	8,708,310	.88 2190	7,498,615	8,500,000	8,684,486	.0	(4,492)	.0	.0	5.291	5.125	JD	28,733	449,735	01/09/2018	12/08/2046
347382-AA-1	FT GORDON HOUSING				3.A FE	5,057,012	.87 6590	3,611,554	4,120,000	4,884,896	.0	(25,227)	.0	.0	6.124	4.621	MN	32,239	252,309	08/01/2016	05/15/2051
347466-AC-8	IRWIN LAND LLC				1.E FE	6,425,224	.98 1150	5,778,960	5,890,000	6,228,339	.0	(37,840)	.0	.0	5.170	4.262	JD	13,534	304,513	03/29/2018	12/15/2035
348609-AG-3	FT SAM HOUSTON MILIT HSG				1.C FE	10,778,724	.98 2640	8,789,714	8,944,999	10,562,054	.0	(48,260)	.0	.0	6.075	4.434	MS	160,004	543,409	05/09/2019	03/15/2050
34959E-AB-5	FORTINET INC			2	2.A FE	5,745,360	.83 7680	5,863,760	5,344,000	5,196,019	.0	123,181	.0	.0	2.200	4.761	MS	45,344	154,000	02/12/2022	03/15/2031
34959J-AH-1	Fortive Corp			2	2.B FE	8,021,680	.85 3070	6,184,758	7,250,000	7,960,503	.0	(21,619)	.0	.0	4.300	3.638	JD	13,856	311,750	08/24/2021	06/15/2046
349631-AN-1	Fortune Brands Inc				2.A FE	921,810	.98 3140	983,140	1,000,000	947,170	.0	2,820	.0	.0	5.875	6.515	JJ	27,090	58,750	04/27/2011	01/15/2036
34964C-AE-6	FORTUNE BRANDS HOME & SE			2	2.B FE	8,210,180	.92 4850	7,861,225	8,500,000	8,254,640	.0	34,495	.0	.0	3.250	3.785	MS	81,340	276,250	10/19/2022	09/15/2029
34964C-AF-3	FORTUNE BRANDS HOME & SE			2	2.B FE	3,943,605	.93 3180	4,199,310	4,500,000	4,010,523	.0	45,499	.0	.0	4.000	5.672	MS	48,000	180,000	11/17/2022	03/25/2032
34964C-AG-1	FORTUNE BRANDS HOME & SE			2	2.B FE	2,934,240	.84 0590	2,521,770	3,000,000	2,936,121	.0	1,080	.0	.0	4.500	4.636	MS	36,000	135,000	03/22/2022	03/25/2052
350930-AA-1	FOUNDRY JV HOLDCO LLC			2	1.G FE	1,975,260	.102 8270	2,056,540	2,000,000	1,976,629	.0	1,369	.0	.0	5.875	6.031	JJ	72,458	.0	05/10/2023	01/25/2034
35137L-AK-1	FOX CORP			2	2.B FE	40,303,607	.96 5510	30,118,119	31,194,000	39,573,718	.0	(211,015)	.0	.0	5.576	3.848	JJ	753,730	1,739,377	09/23/2020	01/25/2049
351837-AA-7	FRANCISCAN HEALTH SYS			2	1.F FE	17,211,110	.77 9570	11,693,550	15,000,000	17,078,484	.0	(54,292)	.0	.0	3.914	3.112	JJ	293,550	587,100	10/04/2021	07/01/2049
354613-AK-7	Franklin Resources Inc				1.F FE	9,982,700	.97 4750	9,747,500	10,000,000	9,987,571	.0	7,942	.0	.0	2.850	2.702	MS	72,042	285,000	03/25/2015	03/30/2025
35671D-BJ-3	Freeport McMoran Inc			2	2.C FE	3,726,885	.100 8040	3,941,436	3,910,000	3,732,334	.0	5,449	.0	.0	5.400	5.970	MN	27,566	127,170	10/05/2023	11/14/2034
35671D-CF-0	Freeport McMoran Inc			2	2.C FE	2,898,764	.94 0510	3,009,632	3,200,000	2,914,322	.0	15,204	.0	.0	4.250	6.004	MS	45,333	21,250	09/14/2023	03/01/2030
35671D-CG-8	Freeport McMoran Inc			2	2.C FE	6,949,808	.96 1160	7,093,361	7,380,000	6,986,795	.0	36,987	.0	.0	4.375	5.712	FA	134,531	161,438	07/19/2023	08/01/2028

E10.33

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreig n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
359694-AB-2	HB Fuller Company			2	3.C FE	1,045,583	.96	1,104,000	1,150,000	1,065,459	.0	19,876	.0	.0	4.000	6.647	FA	17,378	23,000	03/28/2023	02/15/2027
360271-AJ-9	Fulton Financial Corp				2.B FE	4,971,800	.98	4,925,387	5,000,000	4,997,008	.0	3,296	.0	.0	4.500	4.571	MM	28,750	225,000	11/12/2014	11/15/2024
360271-AM-2	Fulton Financial Corp			2	2.B FE	10,000,000		7,467,600	10,000,000	10,000,000	.0	.0	.0	.0	3.750	3.750	MS	110,417	375,000	02/25/2020	03/15/2035
36143L-2H-7	GA GLOBAL FUNDING TRUST				1.F FE	1,996,720	.81	1,638,260	2,000,000	1,997,298	.0	295	.0	.0	2.900	2.919	JJ	28,194	58,000	01/03/2022	01/06/2032
361448-AX-1	GATX CORP			2	2.B FE	7,522,944	.82	4,180	8,320,000	7,602,366	.0	18,210	.0	.0	4.500	5.174	MS	94,640	374,400	03/20/2019	03/30/2045
361448-BH-5	GATX CORP			2	2.B FE	8,657,421	.65	9,520	8,922,000	8,670,519	.0	5,602	.0	.0	3.100	3.256	JD	23,049	276,582	10/04/2021	06/01/2051
361448-BK-8	GATX CORP			2	2.B FE	3,961,960	.97	8810	4,000,000	3,966,150	.0	3,016	.0	.0	4.900	5.016	MS	57,711	215,056	08/08/2022	03/15/2033
361448-BL-6	GATX CORP			2	2.B FE	987,000	100	6820	1,000,000	987,442	.0	.0	.0	.0	5.450	5.620	MS	16,047	19,983	07/21/2023	09/15/2033
361841-AR-0	GLP CAPITAL LP / FIN II			2	2.C FE	1,516,314		85,526	1,900,000	1,526,463	.0	10,149	.0	.0	3.250	6.419	JJ	28,474	.0	09/15/2023	01/15/2032
36186C-BY-8	Ally Financial				2.C FE	3,553,800	109	6660	3,000,000	3,479,265	.0	(47,842)	.0	.0	8.000	5.465	MM	40,000	240,000	05/27/2022	11/01/2031
36260#-AA-3	GSRP Portfolio 2				2.C PL	4,557,078	.82	9440	4,557,078	4,557,078	.0	.0	.0	.0	3.100	3.113	MMSD	392	141,269	10/01/2021	06/29/2046
36264F-AN-1	GSK CONSUMER HEALTHCARE			2	2.B FE	1,963,280	.84	8340	2,000,000	1,964,430	.0	658	.0	.0	4.000	4.107	MS	21,556	80,000	03/21/2022	03/24/2052
36267V-AF-0	GE HEALTHCARE HLDG LLC			2	2.B FE	2,987,970	103	5590	3,000,000	2,990,332	.0	2,138	.0	.0	5.650	5.744	MM	21,658	166,204	11/09/2022	11/15/2027
36267V-AH-6	GE HEALTHCARE HLDG LLC			2	2.B FE	7,159,885	105	1060	6,940,000	7,143,858	.0	(16,027)	.0	.0	5.857	5.282	MS	119,685	203,238	08/17/2023	03/15/2030
36267V-AM-5	GE HEALTHCARE HLDG LLC			2	2.B FE	3,022,820	116	2530	2,844,000	3,021,772	.0	(1,048)	.0	.0	6.377	5.916	MM	19,648	90,681	10/05/2023	11/22/2052
36472T-AA-7	Gannett Inc				4.A	272,000	.81	4500	272,000	272,000	.0	.0	.0	.0	6.000	6.000	JD	1,360	16,320	11/17/2020	12/01/2027
366651-AC-1	GARTNER INC			2	2.C FE	1,379,470	.94	8950	1,500,000	1,401,591	.0	17,934	.0	.0	4.500	6.192	JJ	33,750	61,875	02/27/2023	07/01/2028
36804P-AF-3	GATX Financial 144A				2.B FE	64,220	100	3570	64,220	64,220	.0	.0	.0	.0	5.697	5.698	JJ	1,819	3,659	03/17/2005	01/02/2025
36877*-AA-2	GENCONN ENRGY LLC No. R-28				1.G PL	11,248,102	.97	6970	10,989,109	11,248,102	.0	.0	.0	.0	4.730	4.731	JJ	245,327	532,035	09/17/2013	07/25/2041
369550-BH-0	General Dynamics			2	1.G FE	5,929,800	.93	3940	6,000,000	5,938,898	.0	2,542	.0	.0	4.250	4.338	AO	63,750	255,000	03/23/2020	04/01/2040
369550-BJ-6	General Dynamics			2	1.G FE	5,245,080	.92	8580	4,000,000	5,149,744	.0	(30,568)	.0	.0	4.250	2.695	AO	42,500	170,000	11/03/2020	04/01/2050
369604-BF-9	General Electric Co				2.B FE	1,005,200	.84	2800	1,000,000	1,004,290	.0	(149)	.0	.0	4.125	4.092	AO	9,396	41,250	11/14/2016	10/09/2042
369604-BH-5	General Electric Co				2.B FE	16,756,040	.92	9410	16,000,000	16,637,709	.0	(20,856)	.0	.0	4.500	4.198	MS	220,000	720,000	06/26/2018	03/11/2044
370334-BJ-2	General Mills Inc				2.B FE	9,543,929	101	2510	8,340,000	9,304,181	.0	(39,287)	.0	.0	5.400	4.404	JD	20,016	450,360	03/10/2017	06/15/2040
370334-CG-7	General Mills Inc			2	2.B FE	4,989,900	.98	7260	5,000,000	4,995,146	.0	1,010	.0	.0	4.200	4.225	AO	43,167	210,000	04/03/2018	04/17/2028
37045V-AL-4	General Motors Co			2	2.B FE	8,616,215	107	7530	8,500,000	8,603,917	.0	(2,115)	.0	.0	6.750	6.643	AO	143,438	573,750	02/19/2016	04/01/2046
37045V-AQ-3	General Motors Co				2.B FE	683,472	.91	5000	800,000	684,929	.0	1,457	.0	.0	5.400	6.597	AO	10,800	43,200	03/24/2023	04/01/2048
37045V-AZ-3	General Motors Co			2	2.B FE	7,630,826	102	2930	7,810,000	7,640,257	.0	9,431	.0	.0	5.600	5.920	AO	92,332	333,760	06/01/2023	10/15/2032
37045X-AS-5	GENERAL MOTORS FINL CO			2	2.B FE	4,973,900	.98	4300	5,000,000	4,996,782	.0	2,976	.0	.0	4.000	4.064	JJ	92,222	200,000	01/07/2015	01/15/2025
37045X-AZ-9	GENERAL MOTORS FINL CO			2	2.B FE	2,995,890	.98	3190	3,000,000	2,999,251	.0	463	.0	.0	4.300	4.317	JJ	60,200	129,000	07/08/2015	07/13/2025
37045X-CG-9	GENERAL MOTORS FINL CO			2	2.B FE	1,828,640	.95	6640	2,000,000	1,916,075	.0	18,453	.0	.0	3.850	5.018	JJ	37,644	77,000	10/02/2018	01/05/2028
37045X-CS-3	GENERAL MOTORS FINL CO			2	2.B FE	3,998,200	102	5340	4,000,000	3,998,968	.0	772	.0	.0	5.650	5.656	JJ	102,956	226,000	01/14/2019	01/17/2029
37045X-DV-5	GENERAL MOTORS FINL CO			2	2.B FE	11,044,620	.96	3970	11,935,000	11,114,009	.0	69,389	.0	.0	4.300	5.836	AO	121,173	256,603	07/19/2023	04/06/2029
37045X-DW-3	GENERAL MOTORS FINL CO			2	2.B FE	2,996,640	.99	8350	3,000,000	2,997,497	.0	687	.0	.0	5.000	5.028	AO	34,167	150,000	06/06/2022	04/09/2027
37045X-ED-4	GENERAL MOTORS FINL CO			2	2.B FE	2,264,900	106	4880	2,200,000	2,261,823	.0	(3,077)	.0	.0	6.400	5.985	JJ	67,271	70,400	05/12/2023	01/09/2033
372460-AB-1	Genuine Parts Co				2.B FE	997,210	.96	0920	1,000,000	996,995	.0	910	.0	.0	1.750	1.844	FA	7,992	17,500	01/06/2022	02/01/2025
372546-AU-5	GEORGE WASHINGTON UNIVER				1.E FE	10,748,100	.97	1510	10,000,000	10,631,246	.0	(17,051)	.0	.0	4.868	4.413	MS	143,336	486,800	12/03/2015	09/15/2045
37255L-AA-5	ENACT HOLDINGS INC			2	2.C FE	8,161,511	.99	7730	8,200,000	8,169,554	.0	10,785	.0	.0	6.500	6.715	FA	201,356	461,500	04/17/2023	08/15/2025
373298-BR-8	Georgia Pac Corp				1.G FE	1,020,000	115	5040	1,000,000	1,009,260	.0	(1,213)	.0	.0	7.750	7.552	MM	9,903	77,500	04/09/2010	11/15/2029
373298-BU-1	Georgia Pac Corp				1.G FE	3,013,880	124	6100	2,500,000	2,958,089	.0	(48,612)	.0	.0	8.875	5.784	MM	28,351	221,875	11/16/2022	05/15/2031
373334-GC-9	Georgia Pwr Co				2.A FE	5,466,500	100	5020	5,000,000	5,342,082	.0	(18,055)	.0	.0	5.650	4.937	MS	94,167	282,500	10/29/2015	03/01/2037
373334-JN-2	Georgia Pwr Co				2.A FE	5,672,750	104	1350	5,000,000	5,517,434	.0	(22,604)	.0	.0	5.950	4.967	FA	123,958	297,500	10/29/2015	02/01/2039
375558-BA-0	Gilead Sciences Inc			2	2.A FE	1,291,000	.92	6050	1,000,000	1,261,168	.0	(9,252)	.0	.0	4.500	2.819	FA	18,750	45,000	08/28/2020	02/01/2045
375558-BD-4	Gilead Sciences Inc			2	2.A FE	1,163,031	.95	3860	1,240,000	1,164,279	.0	1,248	.0	.0	4.750	5.218	MS	19,633	29,450	05/18/2023	03/01/2046
375558-BJ-1	Gilead Sciences Inc			2	2.A FE	1,988,600	.92	0950	2,000,000	1,991,731	.0	491	.0	.0	4.000	4.042	MS	26,667	80,000	09/15/2016	09/01/2036

E10.34

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Eig n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
375558-BK-8	Gilead Sciences Inc			2	2.A FE	7,921,240	.87.1580	6,972,640	8,000,000	7,927,038	.0	1,682	.0	.0	4.150	4.210	MS	110,667	332,000	04/29/2019	03/01/2047
375558-BT-9	Gilead Sciences Inc			2	2.A FE	4,970,800	.69.0890	3,454,450	5,000,000	4,972,916	.0	669	.0	.0	2.800	2.829	AO	35,000	140,000	09/23/2020	10/01/2050
375558-BY-8	Gilead Sciences Inc			2	2.A FE	590,674	.83.8300	603,576	720,000	601,819	.0	11,145	.0	.0	1.650	4.497	AO	2,970	8,580	03/30/2023	10/01/2030
377372-AE-7	Gilaxosmithkline Cap Inc			2	1.F FE	28,153,840	.116.2210	24,406,410	21,000,000	26,760,172	.0	(296,294)	.0	.0	6.375	3.863	MN	171,062	1,338,750	10/02/2019	05/15/2038
378272-AH-1	GLENCORE FUNDING LLC			2	2.A FE	2,340,000	.99.5910	2,987,730	3,000,000	2,965,957	.0	99,887	.0	.0	4.625	8.259	AO	23,896	138,750	10/02/2015	04/29/2024
378272-AV-0	GLENCORE FUNDING LLC			2	2.A FE	4,645,180	.100.0220	4,771,049	4,770,000	4,656,268	.0	11,089	.0	.0	4.875	5.407	MS	70,407	116,269	07/10/2023	03/12/2029
378272-AY-4	GLENCORE FUNDING LLC			2	2.A FE	6,905,233	.85.8730	7,075,935	8,240,000	7,018,216	.0	112,982	.0	.0	2.500	5.157	MS	68,667	103,000	04/06/2023	09/01/2030
378272-BC-1	GLENCORE FUNDING LLC			2	2.A FE	2,998,950	.77.8140	2,334,420	3,000,000	2,999,003	.0	20	.0	.0	3.875	3.877	AO	20,667	116,250	04/21/2021	04/27/2051
378272-BH-0	GLENCORE FUNDING LLC			2	2.A FE	3,683,207	.70.5790	3,317,213	4,700,000	3,690,568	.0	6,620	.0	.0	3.375	4.688	MS	43,181	92,813	10/05/2023	09/23/2051
37940X-AC-6	Global Payments Inc			2	2.C FE	16,412,855	.79.3090	12,953,539	16,333,000	16,355,801	.0	(16,466)	.0	.0	4.150	4.081	FA	256,065	582,058	05/04/2023	08/15/2049
37940X-AE-2	Global Payments Inc			2	2.C FE	749,310	.91.9120	689,340	750,000	749,697	.0	137	.0	.0	1.200	1.219	MS	3,000	9,000	02/19/2021	03/01/2026
37940X-AH-5	Global Payments Inc			2	2.C FE	3,398,920	.85.5970	3,423,880	4,000,000	3,480,859	.0	52,850	.0	.0	2.900	4.908	MN	14,822	116,000	06/03/2022	11/15/2031
37940X-AN-2	Global Payments Inc			2	2.C FE	3,486,055	.100.7420	3,525,970	3,500,000	3,486,863	.0	769	.0	.0	5.300	5.378	FA	70,078	155,908	08/31/2023	08/15/2029
37940X-AQ-5	Global Payments Inc			2	2.C FE	8,112,650	.101.0370	8,386,071	8,300,000	8,120,866	.0	8,107	.0	.0	5.400	5.719	FA	169,320	301,950	07/06/2023	08/15/2032
37940X-AH-3	Global Payments Inc			2	2.C FE	2,986,740	.102.1170	3,063,510	3,000,000	2,986,921	.0	158	.0	.0	5.950	5.982	FA	67,433	175,029	08/08/2022	08/15/2052
38016L-AA-3	GO DADDY OPCO/FINCO			2	3.C FE	233,880	.98.0820	245,205	250,000	236,433	.0	2,553	.0	.0	5.250	6.854	JD	1,094	13,125	02/21/2023	12/01/2027
38016L-AC-9	GO DADDY OPCO/FINCO			2	3.C FE	2,123,295	.90.6790	2,298,713	2,535,000	2,189,367	.0	54,324	.0	.0	3.500	6.659	MS	29,575	88,725	11/04/2022	03/01/2029
38141E-C3-1	Goldman Sachs Group Inc			2	2.A FE	343,835	.94.5810	3,317,989	277,000	338,393	.0	(2,140)	.0	.0	4.800	3.281	JJ	6,389	13,296	05/19/2021	07/08/2044
38141G-FD-1	Goldman Sachs Group Inc			2	2.B FE	5,956,630	.110.1700	4,406,800	4,000,000	5,665,289	.0	(96,320)	.0	.0	6.750	3.025	AO	67,500	270,000	12/21/2020	10/01/2037
38141G-VS-0	Goldman Sachs Group Inc			2	2.A FE	5,259,600	.94.8750	4,743,750	5,000,000	5,222,681	.0	(6,184)	.0	.0	4.750	4.425	AO	46,181	237,500	03/21/2017	10/21/2045
38141G-WZ-3	Goldman Sachs Group Inc			2	2.A FE	1,480,281	.96.8000	1,500,400	1,550,000	1,490,432	.0	10,151	.0	.0	4.223	5.486	MN	10,909	32,728	05/16/2023	05/01/2029
38143Y-AC-7	Goldman Sachs Group Inc			2	2.B FE	4,590,950	.108.1260	5,406,300	5,000,000	4,717,499	.0	13,899	.0	.0	6.450	7.147	MN	53,750	322,500	05/19/2010	05/01/2036
38148L-AF-3	Goldman Sachs Group Inc			2	2.B FE	2,659,320	.96.7820	1,935,640	2,000,000	2,599,300	.0	(19,255)	.0	.0	5.150	3.204	MN	11,158	103,000	10/13/2020	05/22/2045
38173M-AB-8	GOLUB CAPITAL BDC			2	2.C FE	994,170	.90.6920	906,920	1,000,000	997,066	.0	1,053	.0	.0	2.500	2.615	FA	8,819	25,000	06/16/2021	08/24/2026
381758-AA-5	Golub Series 2022A Tranche A			2	2.B PL	2,000,000	.96.2010	1,924,030	2,000,000	2,000,000	.0	.0	.0	.0	3.090	3.090	FA	21,802	61,800	02/24/2022	02/24/2025
381758-AC-1	Golub Series 2022A Tranche C			2	2.B PL	3,000,000	.92.6160	2,778,474	3,000,000	3,000,000	.0	.0	.0	.0	3.770	3.770	FA	39,899	113,100	04/21/2022	02/24/2027
381758-AD-9	Golub Series 2022A Tranche D			2	2.B PL	2,000,000	.92.7560	1,855,124	2,000,000	2,000,000	.0	.0	.0	.0	3.820	3.820	FA	26,952	76,400	01/31/2022	02/24/2027
381758-AE-7	Golub Series 2022A Tranche E			2	2.B PL	8,000,000	.91.4800	7,318,427	8,000,000	8,000,000	.0	.0	.0	.0	4.030	4.030	FA	113,736	322,400	04/21/2022	02/24/2028
381758-AF-4	Golub Series 2022A Tranche F			2	2.B PL	5,000,000	.91.6600	4,582,994	5,000,000	5,000,000	.0	.0	.0	.0	4.080	4.080	FA	71,967	204,000	01/31/2022	02/24/2028
38239J-AA-9	GOODMAN US FIN THREE			2	2.A FE	458,660	.93.1710	465,855	500,000	466,162	.0	7,002	.0	.0	3.700	5.527	MS	5,447	18,500	05/02/2022	03/15/2028
38239K-AA-6	GOODMAN US FIN FOUR			2	2.A FE	1,182,751	.85.5400	872,508	1,020,000	1,164,731	.0	(8,621)	.0	.0	4.500	3.182	AO	9,690	45,900	11/12/2021	10/15/2037
38239P-AA-5	GOODMAN US FIN FIVE LLC			2	2.A FE	925,160	.93.1910	931,910	1,000,000	932,134	.0	6,229	.0	.0	4.625	5.657	MN	7,323	46,250	11/16/2022	05/04/2032
38480Z-AB-0	Grainger WW Inc			2	1.E FE	19,012,735	.96.3030	17,334,540	18,000,000	18,857,402	.0	(26,134)	.0	.0	4.600	4.248	JD	828,000	828,000	06/10/2020	06/15/2045
38480Z-AD-6	Grainger WW Inc			2	1.E FE	10,501,892	.89.9450	9,421,739	10,475,000	10,498,217	.0	(607)	.0	.0	4.200	4.185	MN	56,216	439,950	05/16/2017	05/15/2047
38869A-AD-9	GRAPHIC PACKAGING INTERN			2	3.B FE	1,241,788	.90.1560	1,307,262	1,450,000	1,270,989	.0	23,571	.0	.0	3.750	6.218	FA	22,656	54,375	12/15/2022	02/01/2030
39138Z-AB-4	GREAT-WEST LIFECCO FINANC			2	1.F FE	17,920,965	.84.5670	15,222,060	18,000,000	17,931,272	.0	1,704	.0	.0	4.150	4.176	JD	58,100	747,000	06/09/2017	06/03/2047
393154-R*-2	Green Mountain Pwr Corp				1.E	15,000,000	.101.1500	15,172,500	15,000,000	15,000,000	.0	.0	.0	.0	3.950	3.950	JD	29,625	592,500	06/13/2019	06/13/2039
393154-S8-9	Green Mountain Pwr Corp				1.E YE	4,000,000	.66.7090	2,668,360	4,000,000	4,000,000	.0	.0	.0	.0	3.050	3.050	JD	339	122,000	12/15/2020	12/30/2049
399528-AA-2	TRIANGLE PLAZA				2.A PL	2,000,000	.89.8190	1,796,376	2,000,000	2,000,000	.0	.0	.0	.0	5.180	5.236	MON	4,604	103,600	11/29/2018	11/15/2054
401378-AC-8	GUARDIAN LIFE INSURANCE				1.D FE	8,956,230	.85.6500	7,708,500	9,000,000	8,957,240	.0	167	.0	.0	4.850	4.875	JJ	190,363	436,500	01/18/2017	01/24/2077
402740-AE-4	Gulfstream Natural Gas			2	2.B FE	7,949,460	.91.7300	5,503,800	6,000,000	7,797,629	.0	(53,532)	.0	.0	5.950	3.871	AO	75,367	357,000	01/19/2021	10/15/2045
403949-AC-4	HF SINCLAIR CORP			2	2.C FE	6,761,209	.93.4580	6,570,097	7,030,000	6,787,981	.0	26,187	.0	.0	4.500	5.081	AO	79,088	316,350	01/18/2023	10/01/2030
403949-AK-6	HF SINCLAIR CORP			2	2.C FE	1,718,324	.100.9620	1,741,595	1,725,000	1,718,394	.0	70	.0	.0	6.375	6.481	AO	8,248	.0	12/04/2023	04/15/2027
40410K-AA-3	H.B. FULLER CO			2	3.C FE	340,810	.93.6180	368,855	394,000	350,079	.0	7,481	.0	.0	4.250	7.034	AO	3,535	16,745	11/03/2022	10/15/2028
404119-BV-0	HCA Inc			2	2.C FE	30,044,201	.96.4400	24,013,560	24,900,000	29,622,976	.0	(125,162)	.0	.0	5.500	4.188	JD	60,867	1,369,500	02/02/2023	06/15/2047

E10.35

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404119-BW-8	HCA Inc			2	2.C FE	3,132,603	103.3070	3,202,517	3,100,000	3,130,016	0	(2,587)	0	0	5.875	5.632	FA	75,885	91,063	07/20/2023	02/01/2029
404119-BX-6	HCA Inc			2	2.C FE	7,176,720	95.6770	6,697,390	7,000,000	7,104,072	0	(17,884)	0	0	4.125	3.806	JD	12,833	288,750	09/13/2019	06/15/2029
404119-BZ-1	HCA Inc			2	2.C FE	4,433,540	93.0860	3,956,155	4,250,000	4,419,459	0	(3,988)	0	0	5.250	4.956	JD	9,917	223,125	02/18/2020	06/15/2049
404119-CB-3	HCA Inc			2	2.C FE	914,655	70.5490	1,058,235	1,500,000	916,461	0	1,806	0	0	3.500	6.576	JJ	24,208	0	10/05/2023	07/15/2051
404119-CP-2	HCA Inc			2	2.C FE	3,396,850	101.0890	3,437,026	3,400,000	3,397,370	0	779	0	0	5.200	5.219	JD	14,733	101,660	06/01/2023	06/01/2028
40434L-AM-7	HP INC			2	2.B FE	2,995,230	100.1490	3,004,470	3,000,000	2,996,511	0	790	0	0	4.750	4.782	JJ	65,708	152,000	06/06/2022	01/15/2028
40434L-AN-5	HP INC			2	2.B FE	4,986,250	102.6990	5,134,950	5,000,000	4,988,030	0	1,023	0	0	5.500	5.534	JJ	126,806	293,333	06/06/2022	01/15/2033
404530-AD-9	HACKENSACK MERIDIAN HLTH			2	1.D FE	3,000,000	69.5750	2,087,250	3,000,000	3,000,000	0	0	0	0	2.875	2.875	MS	28,750	86,250	08/20/2020	09/01/2050
404658-AL-6	Harrison Street Series C			2	2.B	4,000,000	83.7110	3,348,452	4,000,000	4,000,000	0	0	0	0	3.610	3.610	MS	42,117	144,400	09/16/2021	09/16/2031
406216-BE-0	Halliburton Co			2	2.A FE	1,605,945	93.9400	1,409,100	1,500,000	1,595,552	0	(3,193)	0	0	4.750	4.259	FA	29,688	71,250	07/24/2020	08/01/2043
406216-BJ-9	Halliburton Co			2	2.A FE	2,716,040	98.5410	3,294,226	3,343,000	2,812,785	0	28,247	0	0	4.850	6.821	MN	20,717	162,136	04/06/2020	11/15/2035
406216-BK-6	Halliburton Co			2	2.A FE	26,711,117	97.2340	24,399,900	25,094,000	26,536,357	0	(42,287)	0	0	5.000	4.567	MN	160,323	1,254,700	04/06/2023	11/15/2045
406216-BL-4	Halliburton Co			2	2.A FE	999,740	89.9620	899,620	1,000,000	999,830	0	25	0	0	2.920	2.923	MS	9,733	29,200	02/19/2020	03/01/2030
410867-AA-3	Hanover Insurance Group			2	2.B FE	3,725,000	103.6030	5,180,150	5,000,000	4,715,838	0	134,047	0	0	7.625	11.202	AO	80,486	381,250	12/03/2008	10/15/2025
410867-AG-0	Hanover Insurance Group			2	2.B FE	384,185	82.0500	410,250	500,000	397,571	0	12,046	0	0	2.500	6.314	MS	4,167	12,500	11/17/2022	09/01/2030
41242*-BM-3	Hardwood Funding (NBA) Series JJ				1.G FE	10,000,000	91.2440	9,124,410	10,000,000	10,000,000	0	0	0	0	4.060	4.060	JD	27,067	406,000	10/04/2018	06/07/2033
41242*-BN-1	Hardwood Funding (NBA) Series KK				1.G FE	2,000,000	87.5780	1,751,559	2,000,000	2,000,000	0	0	0	0	4.230	4.230	JD	5,640	84,600	10/04/2018	06/07/2038
41242*-BU-5	Hardwood Funding (NBA) Series QQ				1.G FE	6,000,000	74.7620	4,485,717	6,000,000	6,000,000	0	0	0	0	3.230	3.230	JD	193,800	193,800	06/08/2020	06/07/2040
41242*-CC-4	Hardwood Funding (NBA) Series YY				1.G FE	1,000,000	77.5610	775,611	1,000,000	1,000,000	0	0	0	0	3.610	3.610	JD	2,407	36,100	02/18/2021	06/07/2041
41242*-CH-3	Hardwood Funding (NBA) Series DDD				1.G FE	3,000,000	97.7620	2,932,855	3,000,000	3,000,000	0	0	0	0	5.080	5.080	JD	10,160	76,200	06/07/2023	06/07/2035
412822-AE-8	Harley Davidson Inc			2	2.C FE	26,763,992	80.3840	20,436,024	25,423,000	26,547,935	0	(33,331)	0	0	4.625	4.300	JJ	499,721	1,175,814	05/22/2017	07/28/2045
413875-AS-4	Harris Corporation			2	2.B FE	1,915,860	98.7890	1,975,780	2,000,000	1,919,054	0	3,194	0	0	4.854	5.335	AO	17,259	48,540	05/23/2023	04/27/2035
413875-AT-2	Harris Corporation			2	2.B FE	9,990,776	98.7650	9,412,305	9,530,000	9,924,501	0	(10,921)	0	0	5.054	4.739	AO	85,626	481,646	12/21/2016	04/27/2045
416515-AP-9	Hartford Financial Svcs Group			2	2.A FE	3,346,494	107.0140	2,595,090	2,425,000	3,279,316	0	(34,431)	0	0	6.100	3.432	AO	36,981	147,925	01/07/2022	10/01/2041
416515-BA-1	Hartford Financial Svcs Group			2	2.A FE	4,945,400	110.8030	4,432,120	4,000,000	4,764,201	0	(30,157)	0	0	6.625	4.905	MS	66,986	265,000	02/02/2017	03/30/2040
416518-AC-2	HARTFORD FINL SVCS GRP			2	1.A FE	7,893,529	104.0960	6,108,353	5,868,000	7,662,409	0	(65,371)	0	0	6.625	4.194	AO	82,071	388,755	08/24/2021	04/15/2042
41652P-AC-3	HARTFORD HEALTHCARE CORP			3	1.F FE	4,816,863	71.6370	3,284,556	4,585,000	4,802,705	0	(5,805)	0	0	3.447	3.167	JJ	79,022	158,045	06/30/2021	07/01/2054
417558-AA-1	HARVEST MIDSTREAM I LP			2	3.C FE	1,238,250	99.5160	1,293,708	1,300,000	1,240,326	0	2,076	0	0	7.500	8.717	MS	32,500	0	10/20/2023	09/01/2028
418056-AS-6	Hasbro Inc			2	2.C FE	19,614,540	103.7570	17,119,905	16,500,000	19,017,437	0	(99,098)	0	0	6.350	4.968	MS	308,504	1,047,750	01/18/2017	03/15/2040
418751-AE-3	HAT HOLDINGS I LLC/HAT			2	3.A FE	1,239,750	94.0490	1,363,711	1,450,000	1,253,224	0	13,474	0	0	3.375	9.278	JD	2,175	24,469	10/20/2023	06/15/2026
41884#-AA-9	HATCHET RIDGE WIND Cert R-7			3	3.A PL	3,124,240	97.9290	3,059,537	3,124,240	3,124,240	0	0	0	0	5.950	5.950	JD	8,778	185,892	12/14/2010	12/14/2029
419870-H#-0	HI Electric Series 2021C			2	2.B YE	5,000,000	55.0000	2,750,000	5,000,000	5,000,000	0	0	0	0	3.740	3.740	JD	8,311	187,000	12/29/2021	12/29/2051
419870-J#-8	HI Electric Series 2022C			2	4.B	5,000,000	83.8130	4,190,650	5,000,000	5,000,000	0	0	0	0	5.430	5.431	JD	12,067	271,500	11/01/2032	
419870-J#-0	HI Electric Series 2022B			2	4.B	5,000,000	86.5520	4,327,600	5,000,000	5,000,000	0	0	0	0	3.940	3.940	JD	8,756	197,000	10/26/2022	10/26/2052
419870-K#-6	HI Electric Series 2023B			2	4.B	5,000,000	87.4640	4,373,200	5,000,000	5,000,000	0	0	0	0	6.100	6.100	JD	13,556	165,208	05/30/2023	06/15/2033
42217K-AX-4	HEALTH CARE REIT INC			2	2.A FE	7,615,691	110.4240	5,796,156	5,249,000	7,395,793	0	(94,906)	0	0	6.500	3.296	MS	100,460	341,185	08/24/2021	03/15/2041
42217K-BC-9	HEALTH CARE REIT INC			2	2.A FE	3,958,320	99.9350	3,997,400	4,000,000	3,999,813	0	4,862	0	0	4.500	4.626	JJ	83,000	180,000	10/02/2013	01/15/2024
42218S-AH-1	HEALTH CARE SVCS CORP			2	1.G FE	24,339,788	70.9270	16,808,280	23,698,000	24,298,886	0	(15,668)	0	0	3.200	3.055	JD	63,195	758,336	12/17/2021	06/01/2050
42250P-AE-3	HEALTHPEAK PROPERTIES			2	2.A FE	6,540,731	101.1670	6,737,722	6,660,000	6,546,319	0	5,588	0	0	5.250	5.494	JD	15,540	235,474	07/28/2023	12/15/2032
422806-AA-7	HEICO Corp Class A			2	2.B FE	499,300	102.1690	510,845	500,000	499,356	0	56	0	0	5.250	5.282	FA	11,229	0	07/19/2023	08/01/2028
423452-AG-6	HELMERICH & PAYNE INC			2	2.A FE	1,821,490	84.1280	1,682,560	2,000,000	1,839,981	0	16,304	0	0	2.900	4.072	MS	14,822	58,000	11/16/2022	09/29/2031
42704M-AA-0	HERBALIFE/HLF FINANCING			2	4.A FE	1,743,625	98.8940	1,829,539	1,850,000	1,763,925	0	20,300	0	0	7.875	11.015	MS	48,563	72,844	07/25/2023	09/01/2025
427866-A#-8	The Hershey Company			2	1.E FE	1,320,825	78.5130	1,173,769	1,495,000	1,342,181	0	4,056	0	0	3.375	4.071	FA	19,061	50,456	03/21/2018	08/15/2046
42809H-AC-1	HESS CORP			2	2.C FE	4,970,200	108.8990	5,444,950	5,000,000	4,978,609	0	774	0	0	6.000	6.042	JJ	138,333	300,000	04/12/2010	01/15/2040
428102-AC-1	HESS MIDSTREAM OPERATION			2	3.A FE	498,750	99.3560	496,780	500,000	499,237	0	330	0	0	5.625	5.702	FA	10,625	28,125	07/21/2022	02/15/2026

E10.36

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
428102-AE-7	HESS MIDSTREAM OPERATION	2			3.A FE	1,514,420	92.1150	1,612,013	1,750,000	1,535,902	0	21,482	0	0	4.250	6.718	FA	28,097	37,188	04/06/2023	02/15/2030
428104-AA-1	HESS MIDSTREAM OPERATION	2			3.A FE	2,059,485	96.5720	2,172,870	2,250,000	2,092,463	0	29,207	0	0	5.125	6.990	JD	5,125	115,313	12/22/2022	06/15/2028
42824C-AY-5	HP ENTERPRISE CO	2			2.B FE	16,405,797	108.0760	16,526,982	15,292,000	16,304,793	0	(27,464)	0	0	6.350	5.781	AO	204,998	971,042	02/04/2020	10/15/2045
428291-AM-0	Hexcel Corp	2			3.A FE	4,985,650	99.4420	4,972,100	5,000,000	5,008,964	0	(5,193)	0	0	4.950	4.834	FA	93,500	247,500	07/29/2015	08/15/2025
428291-AN-8	Hexcel Corp	2			3.A FE	1,517,040	96.3680	1,445,520	1,500,000	1,519,063	0	(6,154)	0	0	4.200	3.731	FA	23,800	63,000	02/28/2017	02/15/2027
42981D-AA-4	HIGH STREET FDG TRUST II	2			2.A FE	804,832	83.6890	585,823	700,000	798,239	0	(2,497)	0	0	4.682	3.784	FA	12,381	32,774	04/02/2021	02/15/2048
431116-AC-6	HIGHMARK INC	2			1.G FE	6,665,760	97.9580	5,128,101	5,235,000	6,533,880	0	(50,672)	0	0	6.125	4.108	MN	40,971	320,644	05/05/2021	05/15/2041
431318-AS-3	HILCORP ENERGY I/HILCORP	2			3.B FE	4,787,500	99.7250	4,986,250	5,000,000	4,802,713	0	15,213	0	0	6.250	7.232	MN	52,083	156,250	07/25/2023	11/01/2028
43148#-AA-7	HILL TOP ENERGY	2			3.A PL	9,330,200	94.3600	8,803,962	9,330,200	9,330,200	0	0	0	0	5.830	5.829	JD	1,511	543,951	03/02/2020	12/31/2029
432833-AN-1	HILTON DOMESTIC OPERATIN	2			3.B FE	1,081,588	87.3920	1,179,792	1,350,000	1,100,813	0	19,225	0	0	3.625	6.597	FA	18,488	24,469	03/09/2023	02/15/2032
437076-BH-4	Home Depot Inc	2			1.F FE	7,524,222	90.4730	6,048,120	6,685,000	7,415,109	0	(22,181)	0	0	4.250	3.524	AO	71,028	284,113	02/25/2021	04/01/2046
437076-BS-0	Home Depot Inc	2			1.F FE	1,714,245	86.1370	1,292,055	1,500,000	1,698,164	0	(5,855)	0	0	3.900	3.092	JD	2,600	58,500	02/26/2021	06/15/2047
437076-BX-9	Home Depot Inc	2			1.F FE	6,405,715	94.4240	5,193,320	5,500,000	6,318,990	0	(21,117)	0	0	4.500	3.574	JD	17,188	247,500	10/17/2019	12/06/2048
437076-CK-6	Home Depot Inc	2			1.F FE	4,946,500	68.3290	3,416,450	5,000,000	4,949,175	0	1,199	0	0	2.750	2.803	MS	40,486	137,500	09/07/2021	09/15/2051
438516-AA-3	Honeywell International Inc	2			1.F FE	1,664,447	109.6010	1,481,806	1,352,000	1,596,347	0	(13,862)	0	0	5.700	3.932	MS	22,691	77,064	08/30/2018	03/15/2037
438516-CK-0	Honeywell International Inc	2			1.F FE	1,004,989	104.6630	1,004,765	960,000	1,002,145	0	(2,844)	0	0	5.000	4.398	FA	18,133	24,000	03/30/2023	02/15/2033
440327-AK-0	Horace Mann Educators	2			2.B FE	9,973,500	98.0930	9,809,300	10,000,000	9,994,004	0	2,932	0	0	4.500	4.533	JD	37,500	450,000	11/18/2015	12/01/2025
44106M-AT-9	HOSPITALITY PROP TRUST	2			4.B FE	4,000,560	97.7510	3,910,040	4,000,000	4,000,081	0	(111)	0	0	4.500	4.497	MS	53,000	180,000	06/08/2016	03/15/2025
44106M-AV-4	HOSPITALITY PROP TRUST	2			4.B FE	2,124,680	97.2100	1,944,200	2,000,000	2,026,041	0	(15,168)	0	0	5.250	4.409	FA	39,667	105,000	07/12/2016	02/15/2026
44107T-AZ-9	HOST HOTELS & RESORTS LP	2			2.C FE	2,860,984	89.2930	3,035,962	3,400,000	2,943,376	0	53,915	0	0	3.500	5.960	MS	35,039	119,000	06/14/2022	09/15/2030
44107T-BA-3	HOST HOTELS & RESORTS LP	2			2.C FE	10,641,276	83.9620	10,642,184	12,675,000	10,894,688	0	172,724	0	0	2.900	5.028	JD	16,337	367,575	11/16/2022	12/15/2031
443201-AA-6	HOWMET AEROSPACE INC	2			2.C FE	5,455,310	101.3700	5,321,925	5,250,000	5,308,582	0	(44,420)	0	0	6.875	5.932	MN	60,156	360,938	06/30/2020	05/01/2025
44329H-AF-1	HP COMMUNITIES LLC	2			1.C FE	4,560,000	90.2950	3,611,804	4,000,000	4,465,470	0	(14,635)	0	0	5.600	4.677	MS	65,956	224,000	07/12/2016	09/15/2053
44329H-AJ-3	HP COMMUNITIES LLC	2			1.C FE	3,625,745	95.3500	3,003,531	3,150,000	3,551,316	0	(15,076)	0	0	5.780	4.687	MS	53,610	182,070	07/12/2018	03/15/2046
44416*-AB-2	HUDSON TRANS LLC	2			2.A PL	2,198,300	97.3250	3,291,547	3,382,000	2,198,300	0	0	0	0	4.420	9.560	FMAN	12,872	149,484	04/09/2014	05/31/2033
444454-AD-4	HUGHES SATELLITE SYSTEMS	2			3.A FE	4,688,250	88.0980	4,140,606	4,700,000	4,696,282	0	1,310	0	0	5.250	5.283	FA	102,813	246,750	01/06/2017	08/01/2026
444859-AZ-5	HUMANA INC	2			2.B FE	4,178,010	122.6770	3,525,737	2,874,000	4,062,418	0	(58,440)	0	0	8.150	4.281	JD	10,410	234,231	03/24/2022	06/15/2038
444859-BB-7	HUMANA INC	2			2.B FE	353,991	91.5170	274,551	300,000	348,824	0	(1,875)	0	0	4.625	3.426	JD	1,156	13,875	02/25/2021	12/01/2042
444859-BG-6	HUMANA INC	2			2.B FE	17,923,988	93.3650	15,025,229	16,093,000	17,793,087	0	(48,263)	0	0	4.800	4.063	MS	227,448	772,464	04/27/2021	03/15/2047
444859-BK-7	HUMANA INC	2			2.B FE	639,674	92.6680	648,676	700,000	656,216	0	5,542	0	0	3.125	4.727	FA	8,264	10,938	05/03/2023	08/15/2029
444859-BL-5	HUMANA INC	2			2.B FE	21,707,438	82.2360	17,475,150	21,250,000	21,671,953	0	(10,192)	0	0	3.950	3.825	FA	317,097	839,375	02/26/2021	08/15/2049
444859-BV-3	HUMANA INC	2			2.B FE	1,036,340	106.5810	1,065,810	1,000,000	1,033,841	0	(2,499)	0	0	5.875	5.393	MS	19,583	45,531	02/16/2023	03/01/2033
446150-BA-1	Huntington Bancshares Inc	1			2.A FE	11,541,600	97.2390	11,182,485	11,500,000	11,536,178	0	(3,410)	0	0	5.023	4.827	MN	75,643	577,645	05/17/2022	05/17/2033
446150-BB-9	Huntington Bancshares Inc	2			2.A FE	956,750	96.9810	969,810	1,000,000	968,900	0	11,663	0	0	4.443	5.554	FA	18,142	44,430	12/02/2022	08/04/2028
44644M-AJ-0	HUNTINGTON NATIONAL BANK	2			1.G FE	4,988,250	100.9600	5,048,000	5,000,000	4,990,418	0	2,168	0	0	5.650	5.688	JJ	134,188	182,056	11/14/2022	01/10/2030
44701Q-BE-1	Huntsman Intl LLC	2			2.C FE	6,920,900	96.4530	6,751,710	7,000,000	6,954,189	0	7,407	0	0	4.500	4.640	MN	52,500	315,000	02/27/2019	05/01/2029
448579-AG-7	HYATT HOTELS CORPS	2			2.C FE	926,980	97.2260	972,260	1,000,000	938,836	0	11,061	0	0	4.375	5.883	MS	12,882	43,750	12/02/2022	09/15/2028
448579-AJ-1	HYATT HOTELS CORPS	2			2.C FE	989,880	103.4020	1,034,020	1,000,000	990,285	0	266	0	0	5.750	5.937	AO	10,861	58,750	11/17/2022	04/23/2030
44891A-AK-3	HYUNDAI CAPITAL AMERICA	2			2.A FE	907,260	93.4230	934,230	1,000,000	970,886	0	10,155	0	0	2.750	3.914	MS	7,811	27,500	02/02/2017	09/27/2026
44891A-BL-0	HYUNDAI CAPITAL AMERICA	2			2.A FE	11,642,655	106.4640	10,646,400	10,000,000	11,155,272	0	(169,072)	0	0	6.375	4.157	AO	146,979	637,500	07/13/2022	04/08/2030
44891A-BX-4	HYUNDAI CAPITAL AMERICA	2			2.A FE	18,013,976	87.4150	18,479,531	21,140,000	18,371,290	0	357,314	0	0	2.200	5.344	JD	18,791	401,800	06/20/2023	06/15/2028
44891A-CA-3	HYUNDAI CAPITAL AMERICA	2			2.A FE	1,555,689	87.4880	1,618,528	1,850,000	1,578,228	0	22,539	0	0	2.100	5.706	MS	11,439	12,800	09/15/2023	09/15/2028
44891A-CE-5	HYUNDAI CAPITAL AMERICA	2			2.A FE	3,521,225	103.0950	3,608,325	3,500,000	3,520,307	0	(918)	0	0	5.800	5.687	AO	50,750	102,064	08/31/2023	04/01/2030
44891A-CJ-4	HYUNDAI CAPITAL AMERICA	2			2.A FE	792,336	102.4600	819,680	800,000	792,750	0	414	0	0	5.700	5.870	JD	633	22,800	08/10/2023	06/26/2030
44929E-AF-1	ICRE REIT HLDGS No. RA-42	2			2.B	17,000,000	96.3860	16,385,660	17,000,000	17,000,000	0	0	0	0	4.380	4.380	MN	74,460	744,600	11/25/2013	11/25/2026

E10.37

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45005*-AF-7	IRG Industrial Series F				2.C FE	10,000,000	.83.6720	8,367,208	10,000,000	10,000,000	.0	.0	.0	.0	4.350	4.350	MS	142,583	435,000	12/21/2021	03/03/2032
450319-C*-7	ITC Midwest LLC				1.F	7,000,000	.79.5140	5,565,980	7,000,000	7,000,000	.0	.0	.0	.0	4.160	4.160	AO	59,049	291,200	03/15/2017	04/18/2047
451102-BQ-9	ICAHN ENTERPRISES/FIN				3.C FE	4,482,047	.98.2610	4,470,876	4,550,000	4,504,182	.0	19,834	.0	.0	6.375	6.935	JD	12,892	290,063	04/17/2023	12/15/2025
451102-BT-3	ICAHN ENTERPRISES/FIN			2	3.C FE	970,000	.95.4980	954,980	1,000,000	979,823	.0	7,548	.0	.0	6.250	7.191	MN	7,986	62,500	09/13/2022	05/15/2026
451102-CC-9	ICAHN ENTERPRISES/FIN				3.C FE	5,000,000	.83.6250	4,181,250	5,000,000	5,000,000	.0	.0	.0	.0	4.375	4.375	FA	91,146	218,750	01/04/2021	02/01/2029
45138L-AT-0	IDAHO POWER CO				1.F FE	133,018	.106.1870	106,187	100,000	129,885	.0	(1,660)	.0	.0	6.250	3.499	AO	1,319	6,250	01/27/2022	10/15/2037
45138L-AY-9	IDAHO POWER CO			2	1.F FE	238,384	.89.7800	179,560	200,000	234,484	.0	(1,577)	.0	.0	4.850	3.447	FA	3,664	9,700	06/11/2021	08/15/2040
45138L-BF-9	IDAHO POWER CO				1.G FE	25,791,764	.85.2090	19,304,099	22,655,000	25,568,991	.0	(85,434)	.0	.0	4.200	3.379	MS	317,170	951,510	09/08/2021	03/01/2048
452327-AP-4	Illumina Inc				2.B FE	7,993,780	.102.7030	8,000,000	8,000,000	7,994,946	.0	1,109	.0	.0	5.750	5.768	JD	23,000	460,000	11/29/2022	12/13/2027
45344L-AC-7	CRESCENT ENERGY FINANCE				3.C FE	4,221,000	.103.8330	4,360,986	4,200,000	4,219,156	.0	(1,844)	.0	.0	9.250	9.078	FA	146,767	209,358	07/25/2023	02/15/2028
45517J-AA-7	INDIANA UNIV FOUNDATION				1.A FE	6,973,525	.67.0920	4,696,440	7,000,000	6,974,791	.0	587	.0	.0	2.820	2.839	AO	49,350	197,400	10/08/2021	10/10/2051
455434-BR-0	Indianapolis Pwr & Lt Co				1.G FE	3,778,470	.84.1810	2,525,430	3,000,000	3,703,199	.0	(25,658)	.0	.0	4.500	2.937	JD	11,250	135,000	12/22/2020	06/01/2044
455434-BS-8	Indianapolis Pwr & Lt Co				1.F FE	3,057,811	.86.4940	2,067,207	2,390,000	3,001,059	.0	(20,259)	.0	.0	4.700	3.051	MS	37,443	112,330	09/09/2021	09/01/2045
455434-BT-6	Indianapolis Pwr & Lt Co				1.F FE	6,333,701	.82.7210	4,466,107	5,399,000	6,269,238	.0	(27,795)	.0	.0	4.050	3.034	MN	36,443	218,660	10/25/2021	05/01/2046
455434-BU-3	Indianapolis Pwr & Lt Co				1.F FE	319,090	.86.6260	216,565	250,000	314,976	.0	(1,714)	.0	.0	4.875	3.311	MN	2,031	12,188	07/12/2021	11/01/2048
45685E-AJ-5	VOYA FINANCIAL INC				2.B FE	6,213,570	.98.1260	4,501,040	4,587,000	6,093,466	.0	(53,750)	.0	.0	5.700	3.386	JJ	120,562	261,459	12/20/2021	07/15/2043
45686X-CC-5	INGERSOLL-RAND CO				2.A FE	2,344,320	.102.6400	2,052,800	2,000,000	2,141,336	.0	(32,920)	.0	.0	6.130	4.139	MN	15,666	122,600	01/18/2017	11/18/2027
45687V-AA-4	INGERSOLL RAND INC				2.C FE	1,201,356	.103.1120	1,237,344	1,200,000	1,201,265	.0	(91)	.0	.0	5.400	5.374	FA	24,660	.0	08/10/2023	08/14/2028
45687V-AB-2	INGERSOLL RAND INC				2.C FE	4,026,138	.105.8470	4,350,312	4,110,000	4,028,046	.0	1,909	.0	.0	5.700	5.974	FA	89,153	.0	10/05/2023	08/14/2033
457187-AD-4	Ingredion Inc				2.B FE	1,909,859	.73.3920	1,277,021	1,740,000	1,899,496	.0	(3,806)	.0	.0	3.900	3.367	JD	5,655	67,860	03/03/2021	06/01/2050
45774*-AA-7	Inova Health				1.C	20,000,000	.73.0010	14,600,142	20,000,000	20,000,000	.0	.0	.0	.0	2.670	2.670	MN	68,233	534,000	09/15/2020	05/15/2048
458140-AV-2	Intel Corp				1.F FE	10,864,517	.88.2620	9,435,208	10,690,000	10,851,182	.0	(5,698)	.0	.0	4.100	3.986	MN	51,134	438,290	12/10/2019	05/19/2046
458140-BK-5	Intel Corp				1.F FE	2,980,230	.69.0010	2,070,030	3,000,000	2,981,263	.0	277	.0	.0	3.100	3.129	FA	35,133	93,000	02/10/2020	02/15/2060
458140-BM-1	Intel Corp				1.F FE	3,934,693	.94.5910	2,866,107	3,030,000	3,884,335	.0	(21,283)	.0	.0	4.750	3.144	MS	38,380	143,925	10/12/2021	03/25/2050
458140-BN-9	Intel Corp				1.F FE	6,871,970	.98.6480	6,905,360	7,000,000	6,876,134	.0	1,180	.0	.0	4.950	5.057	MS	92,400	346,500	03/20/2020	03/25/2060
458140-BW-9	Intel Corp				1.F FE	1,993,360	.70.4930	1,409,860	2,000,000	1,993,695	.0	143	.0	.0	3.050	3.067	FA	23,553	61,000	08/10/2021	08/12/2051
458140-CH-1	Intel Corp				1.F FE	487,415	.106.9890	534,945	500,000	487,721	.0	306	.0	.0	5.625	5.840	FA	11,016	14,063	03/09/2023	02/10/2043
45866F-AH-7	INTERCONTINENTALEXCHANGE				1.G FE	28,344,819	.89.7360	23,785,469	26,506,000	28,203,733	.0	(46,321)	.0	.0	4.250	3.826	MS	312,918	1,126,505	08/24/2021	09/21/2048
45866F-AX-2	INTERCONTINENTALEXCHANGE				1.G FE	3,170,953	.99.8020	3,343,370	3,350,000	3,172,795	.0	1,842	.0	.0	4.950	5.313	JD	7,370	113,850	06/26/2023	06/15/2052
459200-JH-5	IBM Corp				1.G FE	10,011,180	.95.0110	8,550,990	9,000,000	9,873,890	.0	(24,093)	.0	.0	4.700	4.033	FA	155,100	423,000	02/19/2017	02/19/2046
459200-KK-6	IBM Corp				1.G FE	3,005,423	.74.8190	3,067,579	4,100,000	3,027,960	.0	22,537	.0	.0	2.850	5.251	MN	14,931	58,425	06/13/2023	05/15/2040
459200-KY-6	IBM Corp				1.G FE	995,280	.101.3610	1,013,610	1,000,000	995,624	.0	344	.0	.0	4.750	4.810	FA	19,132	23,750	03/24/2023	02/06/2033
459506-AE-1	Intl Flavors & Fragrances Inc				2.C FE	19,949,255	.77.0190	15,245,911	19,795,000	19,929,297	.0	(5,003)	.0	.0	4.375	4.320	JD	72,169	866,031	02/19/2021	06/01/2047
459506-AK-7	Intl Flavors & Fragrances Inc				2.C FE	1,010,740	.97.6440	976,440	1,000,000	1,005,538	.0	(1,084)	.0	.0	4.450	4.314	MS	11,743	44,500	10/02/2018	09/26/2028
459506-AL-5	Intl Flavors & Fragrances Inc				2.C FE	9,947,744	.85.1860	7,462,294	8,760,000	9,859,010	.0	(27,673)	.0	.0	5.000	4.154	MS	115,583	438,000	09/21/2020	09/26/2048
459506-AR-2	Intl Flavors & Fragrances Inc				2.C FE	704,280	.71.7330	502,131	700,000	703,770	.0	(174)	.0	.0	3.288	3.293	MN	2,923	22,876	09/21/2020	11/15/2040
459506-AS-0	Intl Flavors & Fragrances Inc				2.C FE	4,999,550	.68.4630	3,423,150	5,000,000	4,999,983	.0	.0	.0	.0	3.468	3.468	JD	14,450	173,400	09/09/2020	12/01/2050
460146-CC-5	International Paper Co				2.B FE	5,454,330	.125.4380	4,059,174	3,236,000	5,207,079	.0	(104,499)	.0	.0	8.700	3.349	JD	12,513	281,532	10/22/2021	06/15/2038
460146-CF-8	International Paper Co				2.B FE	8,035,453	.120.0010	8,484,071	7,070,000	7,931,604	.0	(37,635)	.0	.0	7.300	6.017	MN	65,947	516,110	03/24/2022	11/15/2039
460146-CM-3	International Paper Co				2.B FE	5,349,670	.99.8820	4,994,100	5,000,000	5,246,772	.0	(16,686)	.0	.0	5.000	4.436	MS	73,611	250,000	01/10/2017	09/15/2035
46051M-AF-9	International Transmission Co				1.F FE	767,664	.89.0570	534,342	600,000	754,333	.0	(5,986)	.0	.0	4.625	2.868	FA	10,483	27,750	09/23/2021	08/15/2043
460599-AC-7	International Game Tech				3.A FE	3,555,000	.100.1660	3,605,976	3,600,000	3,593,375	.0	5,513	.0	.0	6.500	6.673	FA	88,400	234,000	03/03/2015	02/15/2025
460599-AE-3	International Game Tech				3.A FE	2,532,785	.97.9820	2,645,514	2,700,000	2,556,481	.0	21,019	.0	.0	5.250	6.503	JJ	65,362	97,125	04/17/2023	01/15/2029
460690-BL-3	Interpublic Group Co				2.B FE	3,501,405	.99.4510	3,488,741	3,508,000	3,507,773	.0	772	.0	.0	4.200	4.223	AO	31,104	147,336	03/31/2014	04/15/2024
460690-BQ-2	Interpublic Group Co				2.B FE	12,910,185	.94.8970	10,067,623	10,609,000	12,737,403	.0	(50,881)	.0	.0	5.400	4.086	AO	143,222	572,886	04/05/2021	10/01/2048

E10.38

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
460690-BR-0	Interpublic Group Co	2			2.B FE	5,467,990	.98	4,110	5,500,000	5,478,270	.0	.0	.0	.0	4.750	4.824	MS	66,038	261,250	03/26/2020	03/30/2030
460690-BS-8	Interpublic Group Co	2			2.B FE	1,995,660	.76	3,490	2,000,000	1,996,124	.0	.0	.0	.0	3.375	3.390	MS	22,500	67,500	02/23/2021	03/01/2041
460690-BU-3	Interpublic Group Co	2			2.B FE	5,489,610	.101	6,190	5,570,000	5,492,907	.0	.0	.0	.0	5.375	5.565	JD	13,306	155,515	07/28/2023	06/15/2033
461070-AE-4	Interstate P&L Co	2			2.A FE	1,988,280	.99	5,190	2,000,000	1,998,575	.0	.0	.0	.0	5.500	5.549	JJ	50,722	110,000	07/18/2005	07/15/2025
461070-AK-0	Interstate P&L Co	2			2.A FE	247,006	.87	8,500	208,000	243,497	.0	.0	.0	.0	4.700	3.478	AO	2,064	9,776	02/25/2021	10/15/2043
461888-AB-8	INVITATION HOMES OP	2			2.B FE	2,576,348	.88	7,420	3,030,000	2,624,272	.0	.0	.0	.0	2.300	5.469	MN	8,905	69,690	04/27/2023	11/15/2028
461888-AC-6	INVITATION HOMES OP	2			2.B FE	8,343,934	.80	4,680	10,780,000	8,463,610	.0	.0	.0	.0	2.700	5.516	JJ	134,211	145,530	05/04/2023	01/15/2034
461888-AD-4	INVITATION HOMES OP	2			2.B FE	7,191,944	.91	9,770	8,020,000	7,230,779	.0	.0	.0	.0	4.150	5.651	AO	70,264	270,580	10/05/2023	04/15/2032
461888-AE-2	INVITATION HOMES OP	2			2.B FE	483,815	100	8,880	500,000	484,394	.0	.0	.0	.0	5.450	6.028	FA	11,278		09/15/2023	08/15/2030
46284V-AF-8	Iron Mountain Inc	2			3.C FE	3,918,423	.94	8,170	4,542,000	4,006,987	.0	.0	.0	.0	4.875	7.446	MS	65,197	221,423	12/23/2022	09/15/2029
46284V-AJ-0	Iron Mountain Inc	2			3.C FE	1,785,640	.95	3,040	2,000,000	1,813,752	.0	.0	.0	.0	5.250	7.052	JJ	48,417	105,000	09/13/2022	07/15/2030
46285M-AA-8	IRON MOUNTAIN INFO MGMT	2			3.C FE	1,057,330	.91	8,260	1,250,000	1,068,939	.0	.0	.0	.0	5.000	7.312	MN	7,986	62,500	03/28/2023	07/15/2032
464338-AA-6	ISKANDAR VENTURE	1			1.E PL	935,910	.90	8,010	935,910	935,910	.0	.0	.0	.0	3.410	3.434	MON	1,418	31,914	02/19/2020	06/15/2039
465685-AD-7	ITC Holdings Corp 144A	2			2.B FE	7,700,640	104	10,510	8,328,400	7,801,501	.0	.0	.0	.0	6.375	6.667	MS	128,917	510,000	08/08/2007	09/30/2036
465685-AH-8	ITC Holdings Corp	2			2.B FE	3,237,989	.96	8,570	2,545,000	3,179,013	.0	.0	.0	.0	5.300	3.494	JJ	67,443	134,885	06/16/2021	07/01/2043
465685-AS-4	ITC Holdings Corp	2			2.B FE	6,089,264	102	4,110	6,200,000	6,093,489	.0	.0	.0	.0	5.400	5.638	JD	27,900	167,400	08/10/2023	06/01/2033
46590X-AM-8	JBS SA	2			2.C FE	250,000	.86	2,540	250,000	250,000	.0	.0	.0	.0	3.750	3.750	JD	781	9,375	05/14/2021	12/01/2031
46590X-AQ-9	JBS SA	2			2.C FE	4,998,350	.74	5,420	5,000,000	4,998,403	.0	.0	.0	.0	4.375	4.377	FA	90,538	218,750	02/02/2052	
46590X-AX-4	JBS SA	2			2.C FE	1,974,520	100	6,510	2,000,000	1,974,848	.0	.0	.0	.0	6.500	6.598	JD	10,833	130,000	06/06/2022	12/01/2052
46590X-AY-2	JBS SA	2			2.C FE	1,971,560	.99	18,310	2,000,000	1,975,220	.0	.0	.0	.0	5.750	5.926	AO	28,750	146,944	06/06/2022	04/01/2033
46625H-JM-3	J P Morgan Chase & Co	1			1.G FE	1,998,870	104	9,210	1,474,000	1,995,741	.0	.0	.0	.0	5.625	3.345	FA	31,092	82,913	05/04/2021	08/16/2043
46625H-RY-8	J P Morgan Chase & Co	2			1.F FE	5,083,650	.96	6,460	5,000,000	5,029,673	.0	.0	.0	.0	3.782	3.577	FA	78,792	189,100	04/20/2017	02/01/2028
466313-AK-9	Jabil Circuit Inc	2			2.C FE	3,290,070	.86	7,300	4,000,000	3,387,596	.0	.0	.0	.0	3.000	5.668	JJ	55,333	120,000	11/17/2022	01/15/2031
46647P-AA-4	JPMORGAN CHASE & CO	2			1.F FE	15,707,300	.88	4,620	15,000,000	15,617,989	.0	.0	.0	.0	4.260	3.986	FA	228,975	639,000	11/30/2017	02/22/2048
46647P-AK-2	JPMORGAN CHASE & CO	2			1.F FE	4,206,398	.85	2,250	3,702,000	4,155,771	.0	.0	.0	.0	4.032	3.281	JJ	65,096	149,265	10/02/2019	07/24/2048
46647P-AN-6	JPMORGAN CHASE & CO	2			1.F FE	3,369,450	.83	2,230	3,000,000	3,334,520	.0	.0	.0	.0	3.897	3.227	JJ	51,311	116,910	12/12/2019	01/23/2049
46647P-AR-7	JPMORGAN CHASE & CO	2			1.F FE	7,307,825	.96	2,940	7,500,000	7,423,117	.0	.0	.0	.0	4.005	4.531	AO	56,738	250,313	05/04/2023	04/23/2029
46647P-CE-4	JPMORGAN CHASE & CO	2			1.E FE	1,380,796	.74	7,680	1,860,000	1,386,791	.0	.0	.0	.0	3.328	5.086	AO	11,864	50,586	05/03/2023	04/22/2052
46647P-CP-9	JPMORGAN CHASE & CO	2			1.E FE	714,708	.90	6,410	800,000	731,799	.0	.0	.0	.0	1.470	5.101	MS	3,234	5,880	05/03/2023	09/22/2027
46647P-DF-0	JPMORGAN CHASE & CO	2			1.E FE	586,794	.97	9,270	600,000	588,985	.0	.0	.0	.0	4.565	5.214	JD	1,293	27,390	05/12/2023	06/14/2030
46647P-DH-6	JPMORGAN CHASE & CO	2			1.E FE	4,294,404	.98	9,070	4,350,000	4,303,261	.0	.0	.0	.0	4.912	5.239	JJ	92,591	106,836	05/18/2023	07/25/2033
468223-AW-2	JACKSON LABORATORY	2			1.E FE	3,000,000	.74	1,800	3,000,000	3,000,000	.0	.0	.0	.0	3.468	3.468	JJ	52,020	104,400	03/09/2021	07/01/2051
470328-AF-8	JAMES CAMPBELL COMPANY Series 2014-A Note AR-17	2			2.A	4,000,000	.98	4,020	4,000,000	4,000,000	.0	.0	.0	.0	4.330	4.330	JD	481	173,200	06/13/2014	09/30/2024
47077W-AA-6	JANE STREET GRP/JSG FIN	2			3.B FE	4,114,490	.93	3,630	4,700,000	4,196,414	.0	.0	.0	.0	4.500	6.740	MN	27,025	211,500	12/21/2022	11/15/2029
47102X-AJ-4	Janus Capital Group Inc	2			2.B FE	9,035,568	.98	9,370	8,800,000	8,839,847	.0	.0	.0	.0	4.875	4.526	FA	178,750	429,000	10/08/2015	08/01/2025
472319-AC-6	Jefferies Group Inc	2			2.B FE	3,961,714	105	2,930	3,970,000	4,016,668	.0	.0	.0	.0	6.250	7.628	JJ	114,413	248,125	09/18/2020	01/15/2036
472319-AM-4	Jefferies Group Inc	2			2.B FE	10,995,686	105	8,830	9,106,000	10,814,943	.0	.0	.0	.0	6.500	4.955	JJ	264,706	591,890	09/23/2020	01/20/2043
47233J-BH-0	JEFFERIES GRP LLC / CAP	2			2.B FE	1,542,400	.94	3,090	1,593,000	1,559,169	.0	.0	.0	.0	4.150	4.555	JJ	29,015	66,110	04/07/2020	01/23/2030
477143-AH-4	JetBlue Airways Corporation	2			1.G FE	3,076,066	.84	6,160	3,412,239	3,114,299	.0	.0	.0	.0	2.750	4.350	MN	11,990	93,837	12/12/2022	05/15/2032
477164-AA-5	JETBLUE AIRWAYS CORP	1			1.G FE	8,898,437	.91	7,950	8,004,548	8,858,041	.0	.0	.0	.0	4.000	3.684	MN	44,569	348,801	09/29/2020	11/15/2032
478160-AV-6	Johnson & Johnson	2			1.A FE	3,256,290	.99	6,680	3,000,000	3,216,004	.0	.0	.0	.0	4.500	3.908	MS	45,000	135,000	03/14/2019	09/01/2040
478160-BK-9	Johnson & Johnson	2			1.A FE	2,762,940	.99	7,930	2,000,000	2,678,714	.0	.0	.0	.0	4.500	2.320	JD	6,500	90,000	11/04/2020	12/05/2043
478160-CG-7	Johnson & Johnson	2			1.A FE	4,729,450	.88	1,120	5,000,000	4,759,269	.0	.0	.0	.0	3.750	4.073	MS	61,458	187,500	10/03/2018	03/03/2047
478165-AG-8	JOHNSON (S.C.) & SON INC	2			2.A FE	4,209,194	.92	1,970	3,700,000	4,111,009	.0	.0	.0	.0	4.800	3.888	MS	59,200	177,600	09/14/2017	09/01/2040
478165-AH-6	JOHNSON (S.C.) & SON INC	2			2.A FE	28,812,740	.93	10,800	26,000,000	28,386,215	.0	.0	.0	.0	4.750	4.106	AO	260,722	1,235,000	10/17/2017	10/15/2046

E10.39



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
481210-AD-3	JRD HOLDINGS LLC Series 2014B No. RB-47				2.B PL	426,000	99.3670	423,303	426,000	426,000	0	0	0	0	4.130	4.130	MS	4,594	17,594	03/27/2014	03/27/2024
481210-AQ-4	JRD HOLDINGS LLC Series 2021D				2.B PL	7,000,000	74.7100	5,229,701	7,000,000	7,000,000	0	0	0	0	2.980	2.980	AO	44,617	208,600	10/14/2021	10/14/2036
48203R-AD-6	Juniper Networks Inc				2.B FE	18,066,063	102.8150	15,781,074	15,349,000	17,719,442	0	(90,551)	0	0	5.950	4.625	MS	268,906	913,266	09/25/2020	03/15/2041
482480-AE-0	KLA-Tencor Corp	2			1.F FE	2,313,323	99.4580	2,163,212	2,175,000	2,186,085	0	(18,308)	0	0	4.650	3.765	MN	16,856	101,138	06/02/2016	11/01/2024
482480-AF-7	KLA-Tencor Corp	2			1.F FE	11,027,019	105.9340	10,593,400	10,000,000	10,708,695	0	(50,824)	0	0	5.650	4.784	MN	94,167	565,000	10/07/2016	11/01/2034
482480-AH-3	KLA-Tencor Corp	2			1.F FE	2,242,020	99.4910	1,989,820	2,000,000	2,221,504	0	(4,973)	0	0	5.000	4.270	MS	29,444	100,000	07/18/2019	03/15/2049
482490-AA-9	KKR GROUP FIN CO II	2			1.F FE	5,856,516	95.9930	4,354,242	4,536,000	5,728,704	0	(44,690)	0	0	5.500	3.554	FA	103,950	249,480	03/15/2021	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO III	2			1.F FE	6,823,207	91.7270	5,044,985	5,500,000	6,702,532	0	(40,824)	0	0	5.125	3.580	JD	23,490	281,875	03/18/2021	06/01/2044
48252A-AA-9	KKR GRP FIN CO VI LLC	2			1.F FE	1,328,565	93.9020	1,408,530	1,500,000	1,340,089	0	11,524	0	0	3.750	6.058	JJ	28,125	0	07/06/2023	07/01/2029
48252D-AA-3	KKR GROUP FINANCE CO VII	2			1.F FE	8,167,587	71.9400	5,691,173	7,911,000	8,150,139	0	(5,736)	0	0	3.625	3.446	FA	100,371	286,774	03/03/2021	02/25/2050
48252M-AA-3	KKR GROUP FINAN CO VIII	2			1.F FE	20,704,530	71.2760	14,789,770	20,750,000	20,707,456	0	912	0	0	3.500	3.512	FA	254,188	726,250	08/20/2020	08/25/2050
48259*-AA-5	KDP LICENSING PT				2.B Z	974,806	76.9130	749,749	974,806	974,806	0	0	0	0	3.120	3.140	MON	1,352	30,414	12/28/2020	12/31/2035
485134-BQ-2	Kansas City Power & Light	2			1.F FE	2,283,814	84.5800	1,869,218	2,210,000	2,276,300	0	(1,737)	0	0	4.200	3.999	JD	4,125	92,820	04/12/2019	06/15/2047
485134-BR-0	Kansas City Power & Light	2			1.F FE	3,321,240	84.3720	2,531,160	3,000,000	3,289,396	0	(7,625)	0	0	4.200	3.592	MS	37,100	126,000	07/18/2019	03/15/2048
485134-BS-8	Kansas City Power & Light	2			1.F FE	8,414,260	82.5510	6,604,080	8,000,000	8,377,066	0	(9,770)	0	0	4.125	3.820	AO	82,500	330,000	12/12/2019	04/01/2049
48666K-BA-6	KB Home				3.B FE	2,338,769	103.6360	2,487,264	2,400,000	2,346,970	0	6,045	0	0	7.250	7.684	JJ	80,233	180,574	03/06/2023	07/15/2030
487312-AD-2	KEENAN FT DETRICK ENERGY				1.D FE	6,000,000	80.8670	4,852,040	6,000,000	6,000,000	0	0	0	0	4.166	4.166	MN	31,939	249,960	04/03/2019	11/15/2048
487836-BQ-0	Kellogg Company				2.B FE	12,541,430	89.5470	11,641,110	13,000,000	12,587,155	0	10,053	0	0	4.500	4.731	AO	146,250	585,000	07/30/2019	04/01/2046
488401-AB-6	KEMPER CORP	2			2.C FE	12,242,283	97.9630	12,000,468	12,250,000	12,248,940	0	903	0	0	4.350	4.358	FA	201,308	532,875	02/19/2015	02/15/2025
488401-AD-2	KEMPER CORP	2			2.C FE	7,858,170	84.0760	6,726,080	8,000,000	7,876,807	0	11,862	0	0	3.800	4.016	FA	108,089	304,000	06/13/2022	02/23/2032
489170-AE-0	KENNAMETAL INC	2			2.B FE	5,432,320	97.6460	5,370,530	5,500,000	5,455,970	0	8,521	0	0	4.625	4.825	JD	11,306	254,375	11/17/2022	06/15/2028
489399-AL-9	KENNEDY-WILSON INC	2			4.B FE	1,610,000	83.6000	1,672,000	2,000,000	1,665,628	0	49,361	0	0	4.750	8.855	MS	31,667	95,000	11/10/2022	03/01/2029
491674-BL-0	Kentucky Utils Co	2			1.F FE	3,055,350	86.6130	2,598,390	3,000,000	3,049,185	0	(1,400)	0	0	4.375	4.257	AO	32,813	131,250	03/18/2019	10/01/2045
491674-BM-8	Kentucky Utils Co	2			1.F FE	1,670,190	73.2970	1,465,940	2,000,000	1,672,241	0	1,794	0	0	3.300	4.277	JD	5,500	49,500	09/07/2023	06/01/2050
491674-BN-6	Kentucky Utils Co	2			1.F FE	3,543,365	103.9450	3,638,075	3,500,000	3,542,467	0	(898)	0	0	5.450	5.280	AO	40,269	108,622	08/03/2023	04/15/2033
49177J-AF-9	KENVUE INC	2			1.F FE	153,923	102.5090	153,764	150,000	153,378	0	(545)	0	0	5.050	4.449	MS	2,083	3,788	03/30/2023	03/22/2028
49177J-AK-8	KENVUE INC	2			1.F FE	4,044,018	103.1220	4,052,695	3,930,000	4,037,655	0	(6,364)	0	0	4.900	4.526	MS	52,957	96,285	05/18/2023	03/22/2033
49177J-AP-7	KENVUE INC	2			1.F FE	895,095	103.5480	911,222	880,000	894,947	0	(148)	0	0	5.050	4.938	MS	12,221	22,220	05/15/2023	03/22/2053
49271V-AD-2	KEURIG DR PEPPER INC	2			2.B FE	9,790,560	98.8310	8,525,162	8,626,000	9,700,675	0	(26,381)	0	0	5.085	4.241	MN	43,863	438,632	03/30/2021	05/25/2048
49271V-AJ-9	KEURIG DR PEPPER INC	2			2.B FE	249,358	91.9850	229,963	250,000	249,574	0	60	0	0	3.200	3.230	MN	1,333	8,000	04/07/2020	05/01/2030
49326E-EN-9	Keycorp	2			2.B FE	5,000,000	91.8800	4,594,000	5,000,000	5,000,000	0	0	0	0	4.789	4.670	JD	19,954	239,450	05/16/2022	06/01/2033
49327M-3F-9	Key Bank NA	2			2.A FE	1,497,495	99.9990	1,499,985	1,500,000	1,498,000	0	448	0	0	5.850	5.889	MN	11,213	87,750	11/09/2022	11/15/2027
49327M-3H-5	Key Bank NA	2			2.A FE	4,975,900	93.5540	4,677,700	5,000,000	4,977,674	0	1,774	0	0	5.000	5.062	JJ	107,639	125,000	01/23/2023	01/26/2033
49327V-2C-7	Key Bank NA	2			2.B FE	11,131,640	88.3860	10,606,320	12,000,000	11,211,765	0	67,235	0	0	4.900	5.872	FA	233,567	588,000	01/11/2023	08/08/2032
49338C-AA-1	KEYSPAN GAS EAST CORP	2			2.A FE	8,120,808	97.2840	6,097,761	6,268,000	7,791,317	0	(61,199)	0	0	5.819	3.872	AO	91,184	364,735	09/15/2020	04/01/2041
49338L-AB-9	KEYSIGHT TECHNOLOGIES	C			2.B FE	18,380,858	99.1190	18,089,218	18,250,000	18,259,981	0	(16,039)	0	0	4.550	4.457	AO	140,702	830,375	01/22/2015	04/30/2024
49338L-AE-3	KEYSIGHT TECHNOLOGIES	2			2.B FE	2,996,190	99.7280	2,991,840	3,000,000	2,998,562	0	399	0	0	4.600	4.616	AO	32,583	138,000	03/28/2017	04/06/2027
49427R-AK-8	KILROY REALTY LP	2			2.B FE	6,921,740	91.8140	6,426,980	7,000,000	6,984,720	0	5,430	0	0	4.250	4.352	FA	112,389	297,500	07/30/2014	08/15/2029
494368-BC-6	Kimberly Clark Corp	2			1.F FE	2,160,984	118.9750	1,198,870	1,680,000	2,064,434	0	(20,353)	0	0	6.625	4.373	FA	46,375	111,300	10/18/2018	08/01/2037
494368-BG-7	Kimberly Clark Corp	2			1.F FE	10,842,195	104.4420	9,425,891	9,025,000	10,569,927	0	(62,055)	0	0	5.300	3.920	MS	159,442	478,325	04/25/2019	03/01/2041
494368-BL-6	Kimberly Clark Corp	2			1.F FE	2,351,449	80.2430	1,982,002	2,470,000	2,366,066	0	3,436	0	0	3.700	4.012	JD	7,616	91,390	03/24/2022	06/01/2043
494368-BV-4	Kimberly Clark Corp	2			1.F FE	422,833	76.7270	393,610	513,000	432,736	0	2,076	0	0	3.200	4.289	JJ	6,886	16,416	10/18/2018	07/30/2046
494368-BW-2	Kimberly Clark Corp	2			1.F FE	934,280	84.7870	847,870	1,000,000	941,156	0	1,441	0	0	3.900	4.302	MN	6,175	39,000	10/18/2018	05/04/2047
494368-CA-9	Kimberly Clark Corp	2			1.F FE	1,993,600	72.0530	1,441,060	2,000,000	1,994,155	0	148	0	0	2.875	2.891	FA	23,000	57,500	01/30/2020	02/07/2050
494550-BF-2	Kinder Morgan Ener Part	2			2.B FE	3,041,100	105.7730	3,458,777	3,270,000	3,062,668	0	6,253	0	0	6.550	7.209	MS	63,066	214,185	03/24/2020	09/15/2040

E10.40

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-BH-8	Kinder Morgan Ener Part				2.B FE	734,271	102.9110	584,534	568,000	713,614	0	(5,684)	0	0	6.375	4.255	MS	12,070	36,210	02/13/2020	03/01/2041
494550-BU-9	Kinder Morgan Ener Part				2.B FE	749,485	94.9170	768,828	810,000	750,646	0	1,161	0	0	5.500	6.138	MS	14,850	22,275	03/27/2023	03/01/2044
49456B-AH-4	KINDER MORGAN INC/DELAWA		2		2.B FE	6,661,175	96.3750	5,541,563	5,750,000	6,571,810	0	(23,316)	0	0	5.550	4.489	JD	26,594	319,125	01/16/2020	06/01/2045
49456B-AJ-0	KINDER MORGAN INC/DELAWA		2		2.B FE	5,615,603	89.4400	4,439,802	4,964,000	5,554,386	0	(16,490)	0	0	5.050	4.207	FA	94,702	250,682	01/31/2020	02/15/2046
49456B-AP-6	KINDER MORGAN INC/DELAWA		2		2.B FE	1,985,680	98.6920	1,973,840	2,000,000	1,992,991	0	1,500	0	0	4.300	4.393	MS	28,667	86,000	08/30/2018	03/01/2028
49456B-AQ-4	KINDER MORGAN INC/DELAWA		2		2.B FE	5,102,766	91.5720	4,395,456	4,800,000	5,076,318	0	(6,178)	0	0	5.200	4.791	MS	83,200	249,600	04/17/2019	03/01/2048
49456B-AS-0	KINDER MORGAN INC/DELAWA		2		2.B FE	1,724,888	66.9700	1,171,975	1,750,000	1,726,650	0	540	0	0	3.250	3.326	FA	23,698	56,875	07/27/2020	08/01/2050
498894-AA-2	KNIFE RIVER HOLD CO		2		3.C FE	4,058,750	106.5480	4,261,920	4,000,000	4,052,002	0	(6,748)	0	0	7.750	7.394	MN	51,667	159,306	04/12/2023	05/01/2031
500255-AU-8	Kohls Corp		2		3.B FE	4,998,800	97.6780	4,988,900	5,000,000	4,999,780	0	135	0	0	4.250	4.253	JJ	96,806	212,500	07/14/2015	07/17/2025
500255-AW-4	Kohls Corp		2		3.B FE	1,799,820	104.1080	1,873,944	1,800,000	1,846,072	0	46,070	0	0	10.750	8.726	MN	24,725	184,500	04/27/2020	05/15/2025
50075N-AW-4	Kraft Foods Inc		2		2.A FE	2,445,640	112.6100	2,252,200	2,000,000	2,344,900	0	(14,774)	0	0	6.875	5.209	JJ	59,201	137,500	11/03/2015	01/26/2039
50075N-AZ-7	Kraft Foods Inc		2		2.A FE	2,271,885	112.7640	1,860,606	1,650,000	2,204,873	0	(24,801)	0	0	6.500	3.708	FA	42,304	107,250	03/11/2021	02/09/2040
50076G-AR-7	KRAFT FOODS GROUP INC		2		2.B FE	927,693	115.4300	1,038,870	900,000	927,542	0	(151)	0	0	6.875	6.552	JJ	26,641	0	10/05/2023	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO		2		2.B FE	521,706	87.3810	524,286	600,000	523,079	0	1,373	0	0	4.375	5.365	JD	2,188	26,250	03/24/2023	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO		2		2.B FE	5,215,900	97.9410	4,897,050	5,000,000	5,186,846	0	(4,984)	0	0	5.200	4.913	JJ	119,889	260,000	03/11/2021	07/15/2045
50077L-AX-4	KRAFT HEINZ FOODS CO		2		2.B FE	2,574,417	93.0810	2,699,349	2,900,000	2,579,623	0	5,206	0	0	4.625	5.697	AO	33,531	67,063	08/04/2023	10/01/2039
501044-DF-5	Kroger Co		2		2.A FE	566,025	78.7210	393,605	500,000	560,819	0	(1,865)	0	0	3.875	3.114	AO	4,090	19,375	02/11/2021	10/15/2046
501044-DG-3	Kroger Co		2		2.A FE	9,884,050	88.4400	8,844,000	10,000,000	9,898,219	0	2,462	0	0	4.450	4.521	FA	185,417	445,000	07/20/2017	02/01/2047
501044-DK-4	Kroger Co		2		2.A FE	5,710,000	89.5010	4,922,555	5,500,000	5,691,519	0	(5,013)	0	0	4.650	4.403	JJ	117,929	255,750	02/11/2021	01/15/2048
501044-DM-0	Kroger Co		2		2.B FE	5,313,432	100.4680	5,031,437	5,008,000	5,290,760	0	(6,144)	0	0	5.400	4.991	JJ	124,699	270,432	02/19/2021	01/15/2049
501797-AL-8	L Brands Inc		2		3.B FE	10,985,625	101.3950	11,153,450	11,000,000	10,989,046	0	571	0	0	6.875	6.887	MN	126,042	756,250	11/07/2017	11/01/2035
501797-AQ-7	L Brands Inc		2		3.B FE	1,258,609	102.2910	1,150,774	1,125,000	1,178,910	0	(16,058)	0	0	6.694	4.975	JJ	34,725	75,308	06/18/2018	01/15/2027
501877-AF-3	LGI HOMES INC		2		3.C FE	1,270,145	86.3680	1,338,704	1,550,000	1,308,188	0	32,279	0	0	4.000	7.378	JJ	28,589	62,000	12/30/2022	07/15/2029
50212Y-AC-8	LPL HOLDINGS INC		2		2.C FE	1,171,253	96.6740	1,208,425	1,250,000	1,188,689	0	13,650	0	0	4.625	6.066	MN	7,387	57,813	09/23/2022	11/15/2027
50212Y-AD-6	LPL HOLDINGS INC		2		2.C FE	3,762,778	92.6550	3,937,838	4,250,000	3,829,296	0	65,997	0	0	4.000	6.259	MS	50,056	165,000	03/28/2023	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC		2		2.C FE	678,750	90.6740	680,055	750,000	688,127	0	6,567	0	0	4.375	5.765	MN	4,193	32,813	07/21/2022	05/15/2031
502160-AN-4	LSB INDUSTRIES		2		4.B FE	752,400	94.9850	794,075	836,000	765,403	0	11,549	0	0	6.250	8.433	MN	6,676	52,250	11/10/2022	10/15/2028
502431-AK-5	L3HARRIS TECH INC		2		2.B FE	9,959,650	99.3060	9,930,600	10,000,000	9,997,945	0	4,920	0	0	3.950	4.002	MN	36,208	395,000	12/11/2014	05/28/2024
502431-AP-4	L3HARRIS TECH INC		2		2.B FE	3,745,088	102.1240	3,829,650	3,750,000	3,745,556	0	468	0	0	5.400	5.443	JJ	84,938	0	07/27/2023	01/15/2027
502431-AQ-2	L3HARRIS TECH INC		2		2.B FE	1,033,893	104.0200	1,076,607	1,035,000	1,033,928	0	36	0	0	5.400	5.414	JJ	23,443	0	07/27/2023	07/31/2033
502431-AR-0	L3HARRIS TECH INC		2		2.B FE	139,556	106.5740	149,204	140,000	139,559	0	2	0	0	5.600	5.622	JJ	3,288	0	07/27/2023	07/31/2053
50247@-AA-4	LV STADIUM EVENT		2		2.A PL	9,454,094	80.2170	7,583,820	9,454,094	9,454,094	0	0	0	0	3.360	3.358	JD	882	317,658	06/30/2020	06/30/2045
50540R-AQ-5	Laboratory Corp of Am Holdings		2		2.B FE	5,016,030	98.3450	4,917,250	5,000,000	5,001,790	0	(1,848)	0	0	3.600	3.561	FA	75,000	180,000	02/13/2015	02/01/2025
50540R-AS-1	Laboratory Corp of Am Holdings		2		2.B FE	18,713,283	92.3920	16,334,906	17,680,000	18,613,946	0	(30,511)	0	0	4.700	4.296	FA	346,233	830,960	12/10/2019	02/01/2045
505597-AD-6	SPIRE INC		2		2.B FE	4,261,994	83.6240	3,724,613	4,454,000	4,268,398	0	4,698	0	0	4.700	5.019	FA	79,083	209,338	06/02/2022	08/15/2044
505742-AG-1	LADDER CAP FIN LLLP/CORP		2		3.B FE	462,330	98.7380	493,690	500,000	476,399	0	12,125	0	0	5.250	8.206	AO	6,563	26,250	10/31/2022	10/01/2025
505742-AM-8	LADDER CAP FIN LLLP/CORP		2		3.B FE	880,150	94.3220	943,220	1,000,000	903,579	0	23,429	0	0	4.250	7.831	FA	17,708	21,250	02/15/2023	02/01/2027
50587K-AB-7	LAFARGEHOLCIM FINANCE US		2		2.A FE	22,408,477	89.4800	19,197,934	21,455,000	22,313,654	0	(24,585)	0	0	4.750	4.454	MS	280,256	1,019,113	07/16/2021	09/22/2046
51223*-AC-8	LAKEVIEW LOAN		2		1.G PL	4,000,000	91.8340	3,673,364	4,000,000	4,000,000	0	0	0	0	4.750	4.750	JJ	88,667	190,000	07/13/2021	07/13/2027
512807-AN-8	LAM Research Corp		2		1.G FE	7,996,640	98.7730	7,901,840	8,000,000	7,999,530	0	375	0	0	3.800	3.805	MS	89,511	304,000	03/05/2015	03/15/2025
512807-AT-5	LAM Research Corp		2		1.G FE	8,567,160	99.6540	7,972,320	8,000,000	8,516,954	0	(12,456)	0	0	4.875	4.428	MS	114,833	390,000	09/17/2019	03/15/2049
513075-BW-0	LAMAR MEDIA CORP		2		3.C FE	464,885	96.8730	484,365	500,000	469,160	0	4,275	0	0	4.875	6.326	MS	7,177	24,375	02/27/2023	01/15/2029
513075-BZ-3	LAMAR MEDIA CORP		2		3.C FE	1,614,335	88.9470	1,734,467	1,950,000	1,655,688	0	32,291	0	0	3.625	6.315	AO	14,923	70,688	09/23/2022	01/15/2031
513272-AE-4	LAMB WESTON HLD		2		3.C FE	3,582,769	91.3530	3,791,150	4,150,000	3,631,657	0	43,945	0	0	4.375	6.376	JJ	76,155	129,063	02/21/2023	01/31/2032
521865-AZ-8	Lear Corp		2		2.B FE	34,854,704	92.4190	29,597,185	32,025,000	34,674,249	0	(62,565)	0	0	5.250	4.663	MN	214,834	1,681,313	03/03/2021	05/15/2049

E10.41

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
524590-AA-4	LEEWARD RENEWABL			2	3.C FE	3,393,505	.87.2300	3,489,200	4,000,000	3,471,647	.0	69,574	.0	.0	4.250	7.179	JJ	85,000	133,493	04/17/2023	07/01/2029
524901-AR-6	Legg Mason Inc				1.F FE	22,502,547	102.6670	19,171,009	18,673,000	22,133,591	.0	(108,425)	.0	.0	5.625	4.240	JJ	484,331	1,050,356	02/11/2021	01/15/2044
52532X-AF-2	LEIDOS INC			2	2.C FE	8,220,922	.95.7950	8,429,960	8,800,000	8,270,506	.0	49,584	.0	.0	4.375	5.507	MN	49,194	301,875	07/13/2023	05/15/2030
52532X-AJ-4	LEIDOS INC			2	2.C FE	8,916,375	104.3470	9,354,709	8,965,000	8,919,856	.0	3,481	.0	.0	5.750	5.821	MS	151,782	279,765	07/28/2023	03/15/2033
527288-BF-0	Leucadia National Corporation			2	2.B FE	3,260,420	104.5960	3,137,880	3,000,000	3,239,451	.0	(6,348)	.0	.0	6.625	5.930	AO	37,542	198,750	05/27/2020	10/23/2043
527298-BT-9	LEVEL 3 FINANCING INC			2	5.A FE	2,002,500	.42.5930	851,860	2,000,000	2,001,074	.0	(499)	.0	.0	3.750	3.722	JJ	34,583	75,000	01/11/2021	07/15/2029
52736R-BJ-0	Levi Strauss & Co			2	3.A FE	2,023,700	.86.6950	2,254,070	2,600,000	2,087,696	.0	53,357	.0	.0	3.500	7.051	MS	30,333	91,000	10/17/2022	03/01/2031
529043-AD-3	Lexington Realty Trust			2	2.B FE	7,592,525	.98.9560	7,421,700	7,500,000	7,502,524	.0	(11,486)	.0	.0	4.400	4.241	JD	14,667	330,000	08/28/2014	06/15/2024
529043-AE-1	Lexington Realty Trust			2	2.B FE	992,330	.82.9860	992,330	1,000,000	994,657	.0	714	.0	.0	2.700	2.788	MS	7,950	27,000	08/14/2020	09/15/2030
53079E-AG-9	Liberty Mutual Group				2.B FE	1,575,000	.99.4420	2,486,050	2,500,000	1,817,536	.0	30,365	.0	.0	6.500	10.750	MS	47,847	162,500	01/13/2009	03/15/2035
53079E-AZ-7	Liberty Mutual Group				2.B FE	12,484,400	.99.8560	9,985,600	10,000,000	12,075,003	.0	(69,403)	.0	.0	6.500	4.787	MN	108,333	650,000	04/05/2017	05/01/2042
53079E-BH-6	Liberty Mutual Group			2	2.B FE	952,136	.76.6810	613,448	800,000	943,492	.0	(3,592)	.0	.0	4.500	3.425	JD	1,600	36,000	07/08/2021	06/15/2049
53079E-BL-7	Liberty Mutual Group				3.A FE	7,513,500	.65.8880	5,798,144	8,800,000	7,532,227	.0	9,606	.0	.0	4.300	5.157	FA	157,667	378,400	07/27/2022	02/01/2061
53079E-BN-3	Liberty Mutual Group			2	2.B FE	2,014,560	.98.7810	1,975,620	2,000,000	2,014,267	.0	(214)	.0	.0	5.500	5.450	JD	4,889	110,000	06/01/2022	06/15/2052
531546-AB-5	LIBERTY UTILITIES FIN			2	2.B FE	904,301	.81.1870	974,244	1,200,000	937,721	.0	30,943	.0	.0	2.050	6.068	MS	7,243	24,600	12/22/2022	09/15/2030
532457-BR-8	Lilly (Eli) & Co			2	1.E FE	2,892,780	.89.9150	2,697,450	3,000,000	2,904,238	.0	2,385	.0	.0	3.950	4.165	MN	15,142	118,500	10/18/2018	05/15/2047
532457-BT-4	Lilly (Eli) & Co				1.E FE	5,922,830	.88.9470	5,336,820	6,000,000	5,930,089	.0	1,571	.0	.0	3.950	4.024	MS	69,783	237,000	03/05/2019	03/15/2049
532457-BU-1	Lilly (Eli) & Co			2	1.E FE	11,668,573	.91.9350	9,423,338	10,250,000	11,588,419	.0	(19,778)	.0	.0	4.150	3.495	MS	125,249	425,375	10/10/2019	03/15/2059
532457-CG-1	Lilly (Eli) & Co			2	1.E FE	263,895	103.5130	269,134	280,000	263,853	.0	(43)	.0	.0	4.875	4.778	FA	4,366	6,338	03/22/2023	02/27/2053
534187-BA-6	Lincoln National Corp				2.B FE	6,356,700	112.4760	5,623,800	5,000,000	6,078,941	.0	(41,251)	.0	.0	7.000	5.053	JD	15,556	350,000	01/11/2016	06/15/2040
536218-BE-5	Lion Industriail Series B				2.A	10,000,000	.90.1420	9,014,227	10,000,000	10,000,000	.0	.0	.0	.0	4.730	4.730	JD	21,022	473,000	06/15/2022	06/15/2034
539830-AZ-2	Lockheed Martin				1.G FE	1,335,320	.96.1710	961,710	1,000,000	1,295,378	.0	(12,800)	.0	.0	4.850	2.734	MS	14,281	48,500	10/14/2020	09/15/2041
539830-BL-2	Lockheed Martin			2	1.G FE	20,496,419	.97.9750	18,902,317	19,293,000	20,401,530	.0	(37,800)	.0	.0	4.700	4.256	MN	115,865	906,771	02/26/2021	05/15/2046
539830-BN-8	Lockheed Martin				1.G FE	10,192,671	.89.0220	7,353,217	8,260,000	10,063,112	.0	(40,897)	.0	.0	4.090	2.941	MS	99,473	337,834	02/25/2021	09/15/2052
539830-BW-8	Lockheed Martin				1.G FE	2,458,243	106.1240	2,462,077	2,320,000	2,449,454	.0	(8,790)	.0	.0	5.250	4.476	JJ	56,163	60,900	03/30/2023	01/15/2033
539830-BX-6	Lockheed Martin			2	1.G FE	947,694	112.6240	979,829	870,000	947,130	.0	(565)	.0	.0	5.700	5.121	MN	6,337	24,795	06/12/2023	11/15/2054
539830-CA-5	Lockheed Martin				1.G FE	1,597,415	101.8310	1,629,296	1,600,000	1,597,440	.0	25	.0	.0	4.750	4.770	FA	28,711	16,889	06/05/2023	02/15/2034
540424-AR-9	LOEWS CORP				1.G FE	16,501,557	.88.7270	15,757,915	17,760,000	16,718,259	.0	32,674	.0	.0	4.125	4.584	MN	93,610	732,600	03/10/2017	05/15/2043
540424-AT-5	LOEWS CORP			2	1.G FE	1,059,140	.91.3720	913,700	1,000,000	1,038,940	.0	(5,808)	.0	.0	3.200	2.510	MN	4,089	32,000	05/27/2020	05/15/2030
543859-AK-8	Lockheed Martin Corp (Loral Corp)				1.G FE	1,244,230	101.1900	1,011,920	1,000,000	1,023,848	.0	(51,467)	.0	.0	8.375	3.037	JD	3,722	83,750	06/28/2019	06/15/2024
54627R-AP-5	LOUISIANA ST LOCAL GOVT ENVRM				1.A FE	8,514,565	.97.0420	8,248,570	8,500,000	8,513,558	.0	(736)	.0	.0	4.475	4.457	FA	158,490	456,450	05/13/2022	08/01/2039
54627R-AS-9	LOUISIANA ST LOCAL GOVT ENVRM				1.A FE	3,836,903	102.4130	3,840,488	3,750,000	3,833,616	.0	(3,287)	.0	.0	5.048	4.783	JD	15,775	127,522	05/16/2023	12/01/2034
54628C-IQ-2	LOUISIANA ST LOCAL GOVT ENVRM				1.E FE	2,212,213	.84.2660	2,270,969	2,695,000	2,241,159	.0	28,946	.0	.0	2.043	4.884	FA	22,941	27,529	07/10/2023	02/01/2031
54628C-MR-0	LOUISIANA ST LOCAL GOVT ENVRM				1.E FE	809,360	.82.8840	828,840	1,000,000	819,904	.0	10,544	.0	.0	2.183	4.909	FA	9,096	10,915	05/25/2023	02/01/2032
54628C-MS-8	LOUISIANA ST LOCAL GOVT ENVRM				1.E FE	2,173,345	.82.0350	2,268,268	2,765,000	2,192,768	.0	19,423	.0	.0	2.343	5.235	FA	26,993	.0	08/04/2023	02/01/2033
546347-AM-7	Louisiana Pacific			2	3.A FE	1,186,424	.89.6900	1,405,660	1,400,000	1,211,011	.0	23,308	.0	.0	3.625	6.742	MS	14,943	29,000	04/17/2023	03/15/2029
546676-AV-9	LOUISVILLE GAS & ELEC			2	1.F FE	2,303,836	.87.7610	1,627,967	1,855,000	2,257,358	.0	(14,877)	.0	.0	4.650	3.146	MN	11,022	86,258	10/05/2020	11/15/2043
546676-AY-3	LOUISVILLE GAS & ELEC			2	1.F FE	6,581,097	.85.0920	4,416,275	5,190,000	6,467,750	.0	(35,085)	.0	.0	4.250	2.856	AO	55,144	220,575	10/15/2020	04/01/2049
548661-CL-9	Lowe's Companies Inc				2.A FE	4,995,000	108.0440	5,402,200	5,000,000	4,996,874	.0	161	.0	.0	5.800	5.807	AO	61,222	290,000	10/03/2006	10/15/2036
548661-CP-0	Lowe's Companies Inc				2.A FE	2,164,780	112.5410	1,668,983	1,483,000	2,081,556	.0	(34,720)	.0	.0	6.650	3.029	MS	29,038	98,620	07/19/2021	09/15/2037
548661-CR-6	Lowe's Companies Inc				2.A FE	6,720,500	100.1570	5,813,824	5,805,000	6,590,387	.0	(35,498)	.0	.0	5.800	4.556	AO	71,079	336,690	01/21/2021	04/15/2040
548661-DA-2	Lowe's Companies Inc			2	2.A FE	5,849,558	100.0120	4,854,620	5,056,000	5,712,987	.0	(22,309)	.0	.0	5.000	4.022	MS	74,436	252,800	10/16/2017	09/15/2043
548661-DE-4	Lowe's Companies Inc			2	2.A FE	4,689,108	.82.4520	3,577,592	4,339,000	4,657,814	.0	(10,463)	.0	.0	4.250	3.728	MS	54,298	184,408	07/30/2021	09/15/2044
548661-DO-7	Lowe's Companies Inc				2.A FE	6,964,320	.82.4190	5,769,330	7,000,000	6,969,048	.0	743	.0	.0	4.050	4.079	MN	45,675	283,500	11/13/2017	05/03/2047
548661-DW-4	Lowe's Companies Inc			2	2.A FE	4,990,700	.96.6360	4,831,800	5,000,000	4,991,420	.0	152	.0	.0	5.125	5.137	AO	54,097	256,250	03/24/2020	04/15/2050

E10.42

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreig n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DZ-7	Lowes Companies Inc			2	2.A FE	999,020	.68.1090	681,090	1,000,000	999,084	.0	22	.0	.0	3.000	3.005	AO	6,333	30,000	10/07/2020	10/15/2050
548661-EM-5	Lowes Companies Inc			2	2.A FE	742,352	104.9300	839,440	800,000	742,680	.0	328	.0	.0	5.625	6.156	AO	9,500	22,500	08/17/2023	04/15/2053
55261F-AR-5	M&T Bank Corp			2	2.A FE	4,001,560	.94.7930	3,791,720	4,000,000	4,001,445	.0	(115)	.0	.0	5.053	5.048	JJ	86,462	101,060	01/25/2023	01/27/2034
552676-AQ-1	MDC HOLDINGS INC			2	2.C FE	17,490,165	.93.1770	13,390,467	14,371,000	17,193,521	.0	(98,996)	.0	.0	6.000	4.422	JJ	397,598	862,260	12/07/2020	01/15/2043
552676-AV-0	MDC HOLDINGS INC			2	2.C FE	4,000,000	.65.2910	2,611,640	4,000,000	4,000,000	.0	.0	.0	.0	3.966	3.966	FA	63,897	158,640	08/03/2021	08/06/2061
55279H-AQ-3	MANUF & TRADERS TRUST CO			2	2.A FE	1,779,200	.92.5980	1,851,960	2,000,000	1,828,260	.0	41,218	.0	.0	3.400	6.074	FA	25,311	68,000	10/19/2022	08/17/2027
552848-AG-8	MGIC Investment Corp			2	2.C FE	7,288,793	.97.4370	7,746,242	7,950,000	7,399,342	.0	96,053	.0	.0	5.250	7.030	FA	157,675	388,500	02/21/2023	08/15/2028
55305B-AS-0	M/I Homes Inc			2	3.B FE	595,440	.96.3520	693,734	720,000	645,591	.0	14,884	.0	.0	4.950	7.965	FA	14,850	35,640	04/07/2020	02/01/2028
55336V-AM-2	MPLX LP			2	2.B FE	264,463	.89.1520	222,880	250,000	262,389	.0	(660)	.0	.0	4.500	4.028	AO	2,375	11,250	09/14/2020	04/15/2038
55336V-AT-7	MPLX LP			2	2.B FE	13,397,820	.96.8570	12,107,125	12,500,000	13,326,358	.0	(16,928)	.0	.0	5.500	5.027	FA	259,722	687,500	06/20/2019	02/15/2049
55336V-BP-4	MPLX LP			2	2.B FE	3,329,245	.91.6440	2,685,169	2,930,000	3,300,408	.0	(8,993)	.0	.0	5.200	4.335	JD	12,697	152,360	08/11/2020	12/01/2047
55336V-BQ-2	MPLX LP			2	2.B FE	1,101,698	.86.3490	1,036,188	1,200,000	1,110,179	.0	8,388	.0	.0	2.650	3.913	FA	12,013	22,525	04/03/2023	08/15/2030
55336V-BV-1	MPLX LP			2	2.B FE	9,293,932	.98.0120	9,311,140	9,500,000	9,307,447	.0	13,515	.0	.0	5.000	5.281	MS	158,333	266,528	04/19/2023	03/01/2033
55336V-BW-9	MPLX LP			2	2.B FE	2,356,284	.98.9550	2,414,502	2,440,000	2,357,403	.0	1,119	.0	.0	5.650	5.894	MS	45,953	77,355	04/20/2023	03/01/2053
55354G-AK-6	MSCI Inc Class A			2	2.C FE	856,400	.90.5940	905,940	1,000,000	869,994	.0	13,594	.0	.0	3.625	6.023	MS	12,083	36,250	02/15/2023	09/01/2030
55354G-AL-4	MSCI Inc Class A			2	2.C FE	6,017,705	.91.4890	6,363,060	6,955,000	6,129,557	.0	90,425	.0	.0	3.875	5.940	JD	22,459	269,506	12/29/2022	02/15/2031
55903V-BD-4	MAGALLANES INC			2	2.C FE	7,039,680	.88.2080	6,174,560	7,000,000	7,037,380	.0	(1,302)	.0	.0	5.050	5.004	MS	104,086	353,500	03/09/2022	03/15/2042
559080-AF-3	MAGELLAN MIDSTREAM PARTN			2	2.B FE	1,183,840	.78.4730	906,363	1,155,000	1,181,412	.0	(952)	.0	.0	4.200	4.023	JD	4,043	48,510	04/28/2021	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTN			2	2.B FE	4,898,360	.93.4550	3,738,200	4,000,000	4,806,972	.0	(28,288)	.0	.0	5.150	3.680	AO	43,489	206,000	08/13/2020	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTN			2	2.B FE	4,485,086	.76.0860	3,196,373	4,201,000	4,466,332	.0	(8,339)	.0	.0	4.200	3.758	MS	51,952	176,442	09/17/2021	03/15/2045
559080-AN-6	MAGELLAN MIDSTREAM PARTN			2	2.B FE	11,749,525	.88.5890	9,744,790	11,000,000	11,693,184	.0	(16,758)	.0	.0	4.850	4.415	FA	222,292	533,500	09/01/2020	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTN			2	2.B FE	10,582,730	.76.5750	7,657,500	10,000,000	10,539,569	.0	(13,113)	.0	.0	3.950	3.620	MS	131,667	395,000	08/04/2020	03/01/2050
56081#-CV-0	Major League Baseball Trust			2	1.F FE	2,000,000	.74.6070	1,492,139	2,000,000	2,000,000	.0	.0	.0	.0	2.640	2.640	JD	3,080	52,800	12/10/2021	12/10/2036
56081*-AA-2	MLB FACILITY Series I			2	1.G FE	10,000,000	.92.9460	9,294,569	10,000,000	10,000,000	.0	.0	.0	.0	4.430	4.431	JD	25,842	443,000	03/11/2019	12/10/2043
56081*-AB-0	MLB FACILITY Dodgers Tranche 1			2	1.G FE	1,400,000	.87.8850	1,230,392	1,400,000	1,400,000	.0	.0	.0	.0	3.640	3.640	JD	2,973	50,960	07/10/2019	12/10/2043
56081*-AC-8	MLB FACILITY Rangers Tranche 3			2	1.G FE	3,666,753	.87.0800	3,193,008	3,666,753	3,666,753	.0	.0	.0	.0	3.610	3.610	JD	7,722	132,370	07/10/2019	12/10/2044
56081*-AD-6	MLB FACILITY			2	1.G FE	2,600,000	.75.1070	1,952,789	2,600,000	2,600,000	.0	.0	.0	.0	3.640	3.640	JD	5,521	94,640	10/10/2019	12/10/2043
565849-AE-6	Marathon Oil Corp			2	2.C FE	8,828,129	105.8300	8,574,347	8,102,000	8,692,527	.0	(32,639)	.0	.0	6.600	5.765	AO	133,683	534,732	03/10/2020	10/01/2037
565849-AM-8	Marathon Oil Corp			2	2.C FE	7,828,160	.88.7800	6,214,600	7,000,000	7,744,452	.0	(21,300)	.0	.0	5.200	4.416	JD	30,333	364,000	10/25/2020	06/01/2045
56585A-AF-9	MARATHON PETROLEUM CORP			2	2.B FE	991,550	.107.6170	1,076,170	1,000,000	993,470	.0	201	.0	.0	6.500	6.564	MS	21,667	65,000	01/27/2011	03/01/2041
56585A-AG-7	MARATHON PETROLEUM CORP			2	2.B FE	4,982,050	.98.4820	4,924,100	5,000,000	4,998,523	.0	2,036	.0	.0	3.625	3.668	MS	53,368	181,250	09/02/2014	09/15/2024
56585A-AH-5	MARATHON PETROLEUM CORP			2	2.B FE	2,179,862	.89.3760	1,923,372	2,152,000	2,178,855	.0	(1,120)	.0	.0	4.750	4.639	MS	30,098	102,220	09/14/2020	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP			2	2.B FE	2,354,500	.88.5770	2,214,425	2,500,000	2,362,322	.0	1,736	.0	.0	5.000	5.368	MS	36,806	125,000	02/07/2019	09/15/2054
56585A-AM-4	MARATHON PETROLEUM CORP			2	2.B FE	7,101,166	.98.3450	5,699,093	5,795,000	6,987,600	.0	(33,046)	.0	.0	5.850	4.363	JD	15,067	339,008	04/19/2021	12/15/2045
570535-AP-9	Markel Corp			2	2.B FE	2,400,814	.90.1070	1,835,480	2,037,000	2,365,407	.0	(11,416)	.0	.0	5.000	3.809	MS	25,745	101,850	07/15/2021	03/30/2043
570535-AQ-6	Markel Corp			2	2.B FE	8,292,388	.86.1760	6,176,764	6,784,000	8,178,388	.0	(41,155)	.0	.0	5.000	3.631	AO	81,031	339,200	07/30/2021	04/05/2046
570535-AT-1	Markel Corp			2	2.B FE	13,442,751	.93.3480	10,795,696	11,565,000	13,300,493	.0	(42,706)	.0	.0	5.000	4.018	MM	65,856	578,250	09/10/2020	05/20/2049
570535-AV-6	Markel Corp			2	2.B FE	14,217,460	.81.7030	11,438,420	14,000,000	14,202,705	.0	(4,475)	.0	.0	4.150	4.058	MS	167,844	581,000	06/09/2020	09/17/2050
571676-AE-5	MARS INC			2	1.E FE	6,022,965	.85.3530	5,121,180	6,000,000	6,020,099	.0	(664)	.0	.0	3.950	3.925	AO	59,250	237,000	04/12/2019	04/01/2044
571676-AF-2	MARS INC			2	1.E FE	1,233,610	.83.9430	839,430	1,000,000	1,215,004	.0	(5,992)	.0	.0	3.950	2.747	AO	9,875	39,500	10/19/2020	04/01/2049
571676-AG-0	MARS INC			2	1.E FE	5,453,937	.85.1970	3,978,700	4,670,000	5,399,896	.0	(14,290)	.0	.0	4.125	3.296	AO	48,159	192,638	01/24/2020	04/01/2054
571676-AH-8	MARS INC			2	1.E FE	12,879,958	.86.1660	9,139,628	10,607,000	12,784,894	.0	(34,247)	.0	.0	4.200	3.210	AO	111,374	445,494	09/24/2021	04/01/2059
571748-AX-0	Marsh & McLennan			2	1.G FE	4,980,850	.98.2840	4,914,200	5,000,000	4,997,461	.0	2,052	.0	.0	3.500	3.544	MS	53,958	175,000	09/03/2014	03/10/2025
571748-AZ-5	Marsh & McLennan			2	1.G FE	5,064,800	.98.2080	4,910,400	5,000,000	5,015,040	.0	(6,910)	.0	.0	3.750	3.597	MS	55,729	187,500	10/28/2015	03/14/2026
571748-BC-5	Marsh & McLennan			2	1.G FE	14,583,111	.89.9380	12,186,599	13,550,000	14,452,044	.0	(24,765)	.0	.0	4.350	3.902	JJ	247,231	589,425	02/11/2021	01/30/2047

E10.43

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571748-BJ-0	Marsh & McLennan			2	1.G FE	1,709,850	97.0750	1,213,438	1,250,000	1,677,305	0	(11,611)	0	0	4.900	2.943	MS	18,035	61,250	02/11/2021	03/15/2049
571748-BN-1	Marsh & McLennan			2	1.G FE	1,013,064	86.1450	1,033,740	1,200,000	1,028,897	0	15,833	0	0	2.250	4.703	MM	3,450	27,000	03/24/2023	11/15/2030
571748-BS-0	Marsh & McLennan			2	1.G FE	1,232,122	115.1370	1,278,021	1,110,000	1,231,053	0	(1,069)	0	0	6.250	5.487	MM	11,563	34,688	05/15/2023	11/01/2052
571748-BT-8	Marsh & McLennan			2	1.G FE	767,306	104.7710	775,305	740,000	767,090	0	(216)	0	0	5.450	5.203	MS	11,875	20,837	04/26/2023	03/15/2053
571903-BE-2	Marriott International			2	2.B FE	17,582,988	98.2570	17,744,232	18,059,000	17,658,499	0	50,851	0	0	4.625	5.029	JD	37,121	835,229	12/28/2022	06/15/2030
571903-BF-9	Marriott International			2	2.B FE	8,686,715	89.2050	8,251,463	9,250,000	8,759,248	0	44,020	0	0	3.500	4.217	AO	68,347	323,750	06/03/2022	10/15/2032
571903-BH-5	Marriott International			2	2.B FE	5,394,560	82.5710	5,673,453	6,871,000	5,547,072	0	100,839	0	0	2.750	5.299	AO	39,890	188,953	06/17/2022	10/15/2033
571903-BL-6	Marriott International			2	2.B FE	291,259	100.7160	297,112	295,000	291,680	0	421	0	0	4.900	5.146	AO	3,052	7,950	03/23/2023	04/15/2029
573284-AU-0	Martin Marietta Materials			2	2.B FE	2,580,963	88.0370	2,282,100	2,649,000	2,588,546	0	271	0	0	4.250	4.362	JD	5,004	112,583	02/25/2021	12/15/2047
573284-AX-4	Martin Marietta Materials			2	2.B FE	2,966,790	74.4110	2,232,330	3,000,000	2,968,521	0	698	0	0	3.200	3.258	JJ	44,267	96,000	06/24/2021	07/15/2051
573874-AN-4	MARVELL TECHNOLOGY INC			2	2.C FE	10,835,228	99.8500	10,763,830	10,780,000	10,816,646	0	(7,495)	0	0	4.875	4.787	JD	13,138	525,525	05/04/2021	06/22/2028
574599-BM-7	Masco Corp			2	2.B FE	8,887,418	86.3320	7,161,239	8,295,000	8,843,901	0	(15,062)	0	0	4.500	4.046	MM	47,696	373,275	06/24/2021	05/15/2047
575634-AS-9	Massachusetts Elec Co			2	2.A FE	17,144,701	100.8410	13,926,142	13,810,000	16,459,803	0	(115,120)	0	0	5.900	4.228	MM	104,112	814,790	04/25/2017	11/15/2039
575634-AT-7	Massachusetts Elec Co			2	2.A FE	1,570,606	77.3010	1,066,754	1,380,000	1,558,238	0	(5,479)	0	0	4.004	3.186	FA	20,874	55,255	09/09/2021	08/15/2046
575718-AA-9	MASS INSTITUTE OF TECH			2	1.A FE	3,649,120	114.8340	2,296,680	2,000,000	3,639,969	0	(3,915)	0	0	5.600	2.967	JJ	56,000	112,000	08/04/2021	07/01/2111
576360-AK-0	Mastercard Inc			2	1.D FE	6,008,670	89.6200	5,377,200	6,000,000	6,006,241	0	(331)	0	0	3.950	3.940	FA	82,292	237,000	10/04/2018	02/26/2048
576360-AL-8	Mastercard Inc			2	1.D FE	4,992,750	84.5220	4,226,100	5,000,000	4,993,421	0	155	0	0	3.650	3.658	JD	15,208	182,500	05/28/2019	06/01/2049
576659-AN-6	MATCH GROUP HLD II LLC			2	3.C FE	4,561,614	95.8330	4,938,274	5,153,000	4,661,410	0	87,331	0	0	4.625	7.183	JD	19,861	238,326	03/27/2023	06/01/2028
579780-AK-3	McCormick & Co			2	2.B FE	2,977,890	96.6420	2,899,260	3,000,000	2,995,305	0	2,392	0	0	3.250	3.337	MM	12,458	97,500	11/03/2015	11/15/2025
580135-BY-6	McDonalds Corp			2	2.A FE	18,099,000	106.0100	15,901,500	15,000,000	16,200,685	0	(268,946)	0	0	6.375	4.190	JJ	459,531	956,250	11/03/2015	01/08/2028
58013M-EH-3	McDonalds Corp			2	2.A FE	737,823	107.1650	557,258	520,000	708,044	0	(9,935)	0	0	5.700	2.754	FA	29,640	29,640	11/25/2020	02/01/2039
58013M-FA-7	McDonalds Corp			2	2.A FE	6,219,667	98.3330	5,634,481	5,730,000	6,184,974	0	(13,958)	0	0	4.875	4.285	JD	17,071	279,338	01/07/2022	12/09/2045
58013M-FK-5	McDonalds Corp			2	2.A FE	2,979,240	80.2500	2,407,500	3,000,000	2,981,131	0	436	0	0	3.625	3.663	MS	36,250	108,750	11/07/2019	09/01/2049
581557-BC-8	McKesson Corp			2	2.A FE	4,171,980	90.6970	3,627,880	4,000,000	4,151,813	0	(4,758)	0	0	4.883	4.586	MS	57,511	195,320	07/30/2019	03/15/2044
581557-BU-8	McKesson Corp			2	2.A FE	299,450	102.8180	308,454	300,000	299,481	0	31	0	0	5.100	5.123	JJ	8,330	0	06/12/2023	07/15/2033
582834-AP-2	Mead Corp			2	2.B FE	11,065,126	118.3070	8,645,876	7,308,000	10,847,723	0	(88,329)	0	0	7.550	4.245	MS	183,918	551,754	07/16/2021	03/01/2047
582839-AG-1	Mead Johnson Nutrition C			2	1.G FE	18,975,686	93.6610	16,681,024	17,810,000	18,793,933	0	(31,880)	0	0	4.600	4.184	JD	68,272	819,260	10/18/2017	06/01/2044
582839-AH-9	Mead Johnson Nutrition C			2	1.G FE	6,997,060	98.7110	6,909,770	7,000,000	6,999,379	0	313	0	0	4.125	4.130	MM	36,896	288,750	10/29/2015	11/15/2025
586054-AC-2	MEMORIAL SLOAN-KETTERING			2	1.D FE	8,311,520	87.7510	7,020,080	8,000,000	8,282,140	0	(4,413)	0	0	4.200	4.002	JJ	168,000	336,000	04/27/2016	07/01/2055
58769J-AG-2	MERCEDES-BENZ FIN NA			2	1.F FE	4,317,151	101.0240	4,364,237	4,320,000	4,317,092	0	(59)	0	0	4.800	4.817	MS	52,416	103,680	03/27/2023	03/30/2028
58769J-AL-1	MERCEDES-BENZ FIN NA			2	1.F FE	994,740	102.0040	1,020,040	1,000,000	995,119	0	379	0	0	5.100	5.221	FA	20,967	0	08/03/2023	08/03/2028
58769J-AM-9	MERCEDES-BENZ FIN NA			2	1.F FE	2,937,700	102.9090	3,087,270	3,000,000	2,939,560	0	1,880	0	0	5.050	5.321	FA	62,283	0	08/17/2023	08/03/2033
589331-AQ-0	Merck & Co Inc			2	1.E FE	516,915	108.8260	544,130	500,000	512,051	0	(478)	0	0	5.850	5.615	JD	81	29,250	07/09/2009	06/30/2039
58933Y-AT-2	Merck & Co Inc			2	1.E FE	4,703,560	85.1100	4,255,500	5,000,000	4,740,587	0	7,642	0	0	3.700	4.069	FA	72,458	185,000	10/03/2018	02/10/2045
58933Y-AW-5	Merck & Co Inc			2	1.E FE	5,556,780	88.0070	4,400,350	5,000,000	5,526,597	0	(14,428)	0	0	4.000	3.352	MS	63,333	200,000	10/12/2021	03/07/2049
59001A-BD-3	Meritage Homes Corp			2	2.C FE	2,986,945	92.0000	3,266,000	3,550,000	3,073,502	0	(70,964)	0	0	3.875	6.918	AO	137,563	137,563	10/20/2022	04/15/2029
59156R-AM-0	Metlife Inc			2	1.G FE	1,873,782	107.6620	1,937,916	1,800,000	1,871,898	0	(1,884)	0	0	5.700	5.232	JD	4,560	51,300	07/20/2023	06/15/2035
59156R-BG-2	Metlife Inc			2	1.G FE	10,123,018	97.7080	8,718,485	8,923,000	9,930,759	0	(32,559)	0	0	4.875	4.042	MM	58,000	434,996	06/16/2017	11/13/2043
59156R-BN-7	Metlife Inc			2	1.G FE	1,942,880	106.4250	1,728,500	2,000,000	1,951,355	0	1,398	0	0	4.050	4.225	MS	0	81,000	03/22/2017	03/01/2045
59156R-BQ-0	Metlife Inc			2	1.G	4,999,600	98.2510	4,912,550	5,000,000	4,999,914	0	44	0	0	3.600	3.601	MM	24,000	180,000	11/09/2015	11/13/2025
59156R-BR-8	Metlife Inc			2	1.G FE	8,243,150	94.9810	7,598,480	8,000,000	8,217,778	0	(6,097)	0	0	4.600	4.402	MM	49,067	368,000	04/29/2019	05/13/2046
59156R-BS-6	Metlife Inc			2	2.B FE	3,671,250	112.4410	3,373,230	3,000,000	3,599,143	0	(46,179)	0	0	9.250	6.364	AO	63,979	277,500	05/25/2022	04/08/2038
59156R-CD-8	Metlife Inc			2	1.G FE	1,468,518	102.8830	1,522,668	1,480,000	1,468,768	0	250	0	0	5.250	5.301	JJ	35,828	40,793	05/03/2023	01/15/2054
59217G-EG-0	MET LIFE GLOB FUNDING I			2	1.D FE	1,552,191	88.8950	1,555,663	1,750,000	1,570,327	0	18,136	0	0	2.950	4.870	AO	11,759	51,625	04/03/2023	04/09/2030
59217G-FP-9	MET LIFE GLOB FUNDING I			2	1.D FE	9,222,480	101.8280	9,378,359	9,210,000	9,221,985	0	(495)	0	0	5.150	5.132	MS	122,531	237,158	06/01/2023	03/28/2033

E10.44

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592239-AL-1	METRO OPERA ASSOC INC				3.B FE	12,376,672	89.8710	11,363,289	12,644,000	12,500,490	0	14,761	0	0	4.349	4.573	AO	137,472	549,888	01/19/2017	10/01/2032
59447#-AL-7	Michigan Electric Transmission				1.F	2,000,000	63.4200	1,268,405	2,000,000	2,000,000	0	0	0	0	2.900	2.900	FA	23,844	58,000	08/03/2021	08/03/2051
594918-AD-6	Microsoft Corp				1.A FE	14,967,900	110.3790	16,556,850	15,000,000	14,977,922	0	914	0	0	5.200	5.214	JD	65,000	780,000	05/11/2009	06/01/2039
594918-BL-7	Microsoft Corp			2	1.A FE	6,724,940	98.4790	5,908,740	6,000,000	6,603,292	0	(18,237)	0	0	4.450	3.759	MN	43,017	267,000	11/14/2016	11/03/2045
594918-CB-8	Microsoft Corp			2	1.A FE	7,143,986	98.3200	6,635,617	6,749,000	7,117,655	0	(5,245)	0	0	4.500	4.191	FA	122,326	303,705	10/03/2018	02/06/2057
594918-CG-7	Microsoft Corp			2	1.A FE	7,025,021	97.5000	6,825,000	7,000,000	7,023,535	0	(1,486)	0	0	3.400	3.258	MS	36,361	0	11/06/2023	09/15/2026
594918-CK-8	Microsoft Corp			2	1.A FE	36,253,006	97.9420	34,036,804	34,752,000	36,244,170	0	(8,836)	0	0	4.500	4.180	JD	69,504	781,920	11/06/2023	06/15/2047
594918-CL-6	Microsoft Corp			2	1.A FE	5,792,040	67.6220	4,057,320	6,000,000	5,792,770	0	730	0	0	2.500	2.677	MS	22,917	0	11/06/2023	09/15/2050
595112-BN-2	Micron Technology Inc			2	2.C FE	8,119,615	102.0870	8,166,960	8,000,000	8,067,949	0	(12,041)	0	0	5.327	5.127	FA	171,648	426,160	04/29/2019	02/06/2029
595112-BO-5	Micron Technology Inc			2	2.C FE	12,294,091	97.6900	11,038,970	11,300,000	11,937,712	0	(96,392)	0	0	4.663	3.586	FA	199,058	526,919	04/06/2020	02/15/2030
595112-BV-4	Micron Technology Inc			2	2.C FE	2,089,740	108.1320	2,162,640	2,000,000	2,079,646	0	(10,094)	0	0	6.750	5.914	MN	22,500	135,375	02/06/2023	11/01/2029
595112-BZ-5	Micron Technology Inc			2	2.C FE	2,826,353	104.0030	3,016,087	2,900,000	2,831,111	0	4,758	0	0	5.875	6.221	FA	67,203	85,188	03/08/2023	02/09/2033
595112-CB-7	Micron Technology Inc			2	2.C FE	4,340,444	104.0610	4,547,466	4,370,000	4,341,771	0	1,327	0	0	5.875	5.963	MS	75,595	109,827	06/21/2023	09/15/2033
59523U-AL-1	MID-AMERICA APARTMENTS L			2	1.G FE	9,887,300	99.0280	9,902,800	10,000,000	9,993,904	0	13,078	0	0	3.750	3.887	JD	16,667	375,000	06/10/2014	06/15/2024
59523U-AQ-0	MID-AMERICA APARTMENTS L			2	1.G FE	897,250	97.2380	972,380	1,000,000	913,737	0	13,803	0	0	3.950	5.900	MS	11,631	39,500	10/19/2022	03/15/2029
59524E-AC-6	MID-ATLANTIC MILITARY CO			2	2.B FE	17,509,070	88.9620	15,406,418	17,317,966	17,479,910	0	(4,429)	0	0	5.300	5.209	FA	382,438	917,852	11/03/2016	08/01/2050
595620-AV-7	Berkshire Hathaway Energy			2	1.F FE	2,983,080	71.6030	2,148,090	3,000,000	2,984,568	0	371	0	0	3.150	3.179	AO	19,950	94,500	10/01/2019	04/15/2050
59562V-AP-2	Berkshire Hathaway Energy			2	1.G FE	3,263,358	106.5570	2,642,614	2,480,000	3,050,467	0	(32,324)	0	0	5.950	3.747	MN	18,855	147,560	08/05/2016	05/15/2037
59562V-AR-8	Berkshire Hathaway Energy			2	1.G FE	6,956,500	110.5450	5,527,250	5,000,000	6,439,694	0	(78,753)	0	0	6.500	3.787	MS	95,694	325,000	08/17/2016	09/15/2037
59562V-BD-8	Berkshire Hathaway Energy			2	1.G FE	9,208,761	98.6760	8,291,744	8,403,000	9,072,225	0	(21,529)	0	0	5.150	4.525	MN	55,296	432,755	09/20/2017	11/15/2043
59833C-AC-6	MIDWEST CONNECTOR CAPIT			2	2.B FE	16,026,429	96.3730	15,200,913	15,773,000	15,918,904	0	(26,096)	0	0	4.625	4.414	AO	182,375	729,501	07/28/2020	04/01/2029
60040#-AA-0	MILLENNIUM PIPELINES Series A Note A-31				1.G PL	568,813	99.3210	564,952	568,813	568,813	0	0	0	0	5.330	5.366	MJSD	84	30,318	08/26/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINES Series B Note B-25				1.G PL	1,748,067	101.6260	1,776,496	1,748,067	1,748,067	0	0	0	0	6.000	6.045	MJSD	291	104,884	08/26/2010	06/30/2032
608190-AL-8	Mohawk Industries Inc			2	2.A FE	852,620	92.4640	924,640	1,000,000	870,591	0	16,178	0	0	3.625	6.108	MN	4,632	36,250	11/17/2022	05/15/2030
60855R-AJ-9	MOLINA HEALTHCARE INC			2	3.C FE	3,157,365	94.6750	3,360,963	3,550,000	3,224,781	0	58,203	0	0	4.375	6.792	JD	6,903	155,313	03/28/2023	06/15/2028
60855R-AL-4	MOLINA HEALTHCARE INC			2	3.C FE	1,977,641	87.4900	2,143,505	2,450,000	2,010,391	0	32,750	0	0	3.875	6.711	MN	12,131	94,938	02/28/2023	05/15/2032
60871R-AD-2	MOLSON COORS BREWING CO			2	2.B FE	13,044,340	96.4240	11,570,880	12,000,000	12,902,755	0	(31,869)	0	0	5.000	4.395	MN	100,000	600,000	02/10/2020	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO			2	2.B FE	12,123,498	85.3580	10,328,318	12,100,000	12,141,477	0	(2,529)	0	0	4.200	4.165	JJ	234,337	508,200	07/30/2021	07/15/2046
609207-AP-0	Mondelez International Inc			2	2.B FE	13,183,480	90.8450	9,992,950	11,000,000	13,054,744	0	(54,708)	0	0	4.625	3.467	MN	76,313	508,750	01/19/2022	05/07/2048
61237W-AC-0	MONTEFIORE MEDICAL CENT			2	1.A	2,385,000	85.2640	2,033,546	2,385,000	2,385,000	0	0	0	0	2.895	2.895	AO	0	69,046	05/04/2016	06/30/2032
61237W-AG-1	MONTEFIORE MEDICAL CENT			2	2.C FE	5,000,000	61.6900	3,084,500	5,000,000	5,000,000	0	0	0	0	4.287	4.287	MS	71,450	214,350	02/06/2020	09/01/2050
615369-AX-3	Moody's Corporation			2	2.A FE	1,972,860	67.7260	1,354,520	2,000,000	1,973,594	0	357	0	0	3.100	3.160	MN	5,511	62,000	11/15/2021	11/29/2061
615394-AM-5	Moog Inc			2	3.C FE	1,278,960	94.5240	1,323,336	1,400,000	1,305,257	0	20,546	0	0	4.250	6.207	JD	12,047	59,500	02/15/2027	02/15/2027
617446-8G-7	Morgan Stanley Direct Lending			2	1.G FE	2,170,320	97.4700	1,949,400	2,000,000	2,096,622	0	(17,232)	0	0	4.431	3.384	JJ	38,894	88,620	06/14/2019	01/23/2030
617446-HD-4	Morgan Stanley Direct Lending			2	1.G FE	4,068,240	117.9530	3,538,590	3,000,000	3,669,525	0	(67,079)	0	0	7.250	4.041	AO	54,375	217,500	05/11/2017	04/01/2032
61746B-EF-9	Morgan Stanley			2	1.G FE	3,992,640	97.0040	3,880,160	4,000,000	3,997,482	0	767	0	0	3.625	3.647	JJ	64,847	145,000	02/28/2017	01/20/2027
61746B-EG-7	Morgan Stanley			2	1.G FE	13,462,500	90.1100	11,714,300	13,000,000	13,416,675	0	(11,829)	0	0	4.375	4.149	JJ	251,198	568,750	09/11/2019	01/22/2047
61774A-A*4	Morgan Stanley Direct Lending Series A			2	2.C PL	7,500,000	101.9460	7,645,987	7,500,000	7,500,000	0	0	0	0	7.550	7.557	FA	217,063	520,635	09/13/2022	09/13/2025
61945C-AD-5	MOSAIC CO			2	2.B FE	1,329,020	102.1950	1,430,730	1,400,000	1,343,244	0	4,110	0	0	5.450	6.000	MN	9,749	76,300	04/08/2020	11/15/2033
61945C-AE-3	MOSAIC CO			2	2.B FE	4,490,200	98.8780	4,350,632	4,400,000	4,482,428	0	(2,347)	0	0	5.625	5.467	MN	31,625	247,500	05/26/2020	11/15/2043
61980A-AD-5	Motiva Enterprises LLC			2	2.A FE	8,414,000	109.9630	7,686,414	6,900,000	8,195,907	0	(47,142)	0	0	6.850	5.244	JJ	142,787	478,815	01/26/2021	01/15/2040
620076-AH-2	Motorola Inc MSI			2	2.C FE	7,909,410	102.5550	7,486,515	7,300,000	7,369,644	0	(46,977)	0	0	7.500	6.759	MN	69,958	547,500	07/22/2004	05/15/2025
620076-BU-2	Motorola Inc			2	2.C FE	1,645,080	85.5280	1,710,560	2,000,000	1,693,091	0	33,124	0	0	2.750	5.284	MN	5,653	55,000	07/13/2022	05/24/2031
620076-BW-8	Motorola Inc			2	2.C FE	4,993,150	103.2340	5,161,700	5,000,000	4,994,010	0	543	0	0	5.600	5.618	JD	23,333	280,000	05/17/2022	06/01/2032
62213L-AA-4	MOUNT NITTANY MED CTR			2	1.E FE	6,000,000	79.0640	4,743,840	6,000,000	6,000,000	0	0	0	0	3.799	3.798	MN	29,126	227,940	02/15/2022	11/15/2052

E10.45

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62548L-AA-0	MULTICARE HEALTH SYSTEM	2			1.F FE	2,993,310	63.1140	1,893,420	3,000,000	2,993,848	0	154	0	0	2.803	2.814	FA	31,767	84,090	11/18/2020	08/15/2050
62750P-AA-4	MUSEUM OF FINE ARTS/HOU	2			1.B FE	1,500,000	69.9140	1,048,710	1,500,000	1,500,000	0	0	0	0	2.853	2.853	FA	17,831	42,795	09/28/2021	08/01/2051
62819#-AA-5	MUSTANG HILLS LLC No. 11				2.C PL	9,281,821	97.4910	9,048,958	9,281,821	9,281,821	0	0	0	0	5.150	5.147	MN	41,162	478,014	09/14/2012	11/30/2035
628530-BJ-5	MYLAN INC	2			2.C FE	5,345,820	82.7770	3,311,080	4,000,000	5,236,053	0	(33,688)	0	0	5.200	3.312	AO	43,911	208,000	08/11/2020	04/15/2048
62912X-AC-8	NGPL Pipeco LLC				2.C FE	9,550,240	111.5140	7,805,980	7,000,000	9,263,329	0	(113,502)	0	0	7.768	4.602	JD	24,167	543,760	05/11/2021	12/15/2037
629209-AA-5	NMI HOLDINGS	2			3.B FE	5,567,846	100.2790	5,605,596	5,590,000	5,578,532	0	7,821	0	0	7.375	7.521	JD	34,355	412,263	04/17/2023	06/01/2025
62927#-AF-3	NFL VENTURES Ser 2015-A Tranche C No.RC-14				1.E FE	2,821,651	94.8050	2,675,077	2,821,651	2,821,651	0	0	0	0	3.480	3.480	AO	20,730	98,193	08/31/2015	04/15/2031
62927#-AG-1	NFL VENTURES Ser 2015-A Tranche D No.RD-20				1.E FE	2,522,795	94.5450	2,385,165	2,522,795	2,522,795	0	0	0	0	3.570	3.570	AO	19,013	90,064	08/31/2015	04/15/2032
629377-CN-0	NRG Energy Inc	2			2.C FE	5,831,090	93.8280	6,098,820	6,500,000	6,055,385	0	213,189	0	0	2.000	5.823	JD	10,472	130,000	12/15/2022	12/02/2025
629377-CO-3	NRG Energy Inc	2			3.B FE	1,535,500	88.4340	1,636,029	1,850,000	1,555,749	0	20,249	0	0	3.375	7.138	FA	23,588	31,219	07/25/2023	02/15/2029
629377-CS-9	NRG Energy Inc	2			3.B FE	4,135,201	85.7220	4,473,831	5,219,000	4,241,484	0	87,222	0	0	3.875	6.928	FA	76,400	202,236	11/03/2022	02/15/2032
62944T-AF-2	NVR Inc	2			2.A FE	2,554,380	89.1470	2,674,410	3,000,000	2,620,095	0	48,662	0	0	3.000	5.370	MN	11,500	90,000	12/02/2022	05/15/2030
62979#-AM-9	National Storage Series L				2.A FE	11,000,000	98.0270	10,783,016	11,000,000	11,000,000	0	0	0	0	5.060	5.060	MN	69,575	556,600	09/28/2022	11/16/2032
631005-BC-8	NARRAGANSETT ELECTRIC				1.G FE	2,570,406	100.8760	2,078,046	2,060,000	2,468,536	0	(17,658)	0	0	5.638	3.967	MS	34,198	116,143	08/08/2017	03/15/2040
631005-BJ-3	NARRAGANSETT ELECTRIC				1.G FE	368,835	91.1300	328,068	360,000	365,718	0	(870)	0	0	3.395	3.099	AO	2,784	12,222	04/16/2020	04/09/2030
63111X-AJ-0	NASDAQ INC				2.B FE	7,413,935	103.9490	7,785,780	7,490,000	7,417,158	0	3,223	0	0	5.550	5.677	FA	211,312	0	07/06/2023	02/15/2034
63111X-AK-7	NASDAQ INC				2.B FE	213,777	107.6020	231,344	215,000	213,806	0	30	0	0	5.950	5.990	FA	6,503	0	06/22/2023	08/15/2053
636180-BM-2	National Fuel Gas Co	2			2.C FE	9,968,600	99.6040	9,960,400	10,000,000	9,994,157	0	3,558	0	0	5.200	5.240	JJ	239,778	520,000	06/22/2015	07/15/2025
636180-BP-5	National Fuel Gas Co	2			2.C FE	4,927,250	97.7240	4,886,200	5,000,000	4,960,659	0	7,319	0	0	4.750	4.941	MS	79,167	237,500	01/15/2019	09/01/2028
63618E-AR-2	National Fuel Gas Co	2			2.C FE	6,088,200	101.8940	5,094,700	5,000,000	5,125,570	0	(80,651)	0	0	7.375	5.555	FA	153,646	368,750	07/06/2005	06/13/2025
637417-AG-1	Natl Retail Properties	2			2.A FE	5,011,700	99.0050	4,950,250	5,000,000	5,000,478	0	(1,428)	0	0	3.900	3.871	JD	8,667	195,000	05/07/2014	06/15/2024
637432-CT-0	NATIONAL RURAL UTIL COOP				1.F FE	2,472,897	119.8830	2,517,543	2,100,000	2,457,440	0	(15,457)	0	0	8.000	5.395	MS	56,000	84,000	07/17/2023	03/01/2032
637432-NT-8	NATIONAL RURAL UTIL COOP	2			1.E FE	2,848,990	86.8620	2,896,848	3,335,000	2,856,780	0	7,789	0	0	4.300	5.342	MS	42,225	143,405	02/16/2023	03/15/2049
637432-NI-1	NATIONAL RURAL UTIL COOP	2			1.E FE	767,520	78.6130	786,130	1,000,000	780,370	0	12,850	0	0	1.350	5.022	MS	3,975	6,750	06/26/2023	03/15/2031
637432-PA-7	NATIONAL RURAL UTIL COOP				1.E FE	544,365	105.9680	529,840	500,000	540,944	0	(3,421)	0	0	5.800	4.628	JJ	13,372	14,500	02/02/2023	01/15/2033
63743H-EW-8	NATIONAL RURAL UTIL COOP	2			1.F FE	995,227	91.7380	917,380	1,000,000	997,742	0	900	0	0	1.000	1.093	JD	444	10,000	03/11/2021	06/15/2026
638612-AL-5	Nationwide Financial Services				2.A FE	16,308,853	91.2420	13,490,130	14,785,000	16,095,212	0	(36,951)	0	0	5.300	4.631	MN	93,597	783,605	07/25/2017	11/18/2044
638612-AM-3	Nationwide Financial Services				1.G FE	7,463,100	79.4370	5,957,775	7,500,000	7,466,058	0	744	0	0	3.900	3.928	MN	25,188	292,500	11/14/2019	11/30/2049
63861U-AA-7	NATIONWIDE CHILDREN HOSP				1.C FE	3,000,000	94.1030	2,823,090	3,000,000	3,000,000	0	0	0	0	4.556	4.556	MN	22,780	136,680	05/03/2022	11/01/2052
63902H-BA-6	NATURE CONSERVANCY (THE)				1.C FE	2,504,807	85.4310	2,268,193	2,655,000	2,524,854	0	11,554	0	0	3.316	3.959	MS	29,347	88,040	03/29/2022	03/01/2033
63902H-BF-5	NATURE CONSERVANCY (THE)	2			1.C FE	10,000,000	88.2700	8,827,000	10,000,000	10,000,000	0	0	0	0	3.957	3.957	MS	131,900	395,700	02/24/2022	03/01/2052
63906#-AD-1	Natwest Sec Inc				1.F FE	1,000,000	97.3340	973,342	1,000,000	1,000,000	0	0	0	0	3.140	3.140	AO	5,844	31,400	10/03/2019	10/24/2024
64079#-AB-8	Neptune Regional Transmission				1.F PL	1,219,865	101.2660	1,235,314	1,219,865	1,219,865	0	0	0	0	6.210	6.258	MJSD	210	75,754	01/31/2008	06/30/2027
641062-AN-4	NESTLE HOLDINGS INC				1.D FE	23,333,020	89.4570	20,038,368	22,400,000	23,262,747	0	(26,048)	0	0	4.000	3.737	MS	241,422	896,000	08/27/2021	09/24/2048
64128X-AE-0	NEUBERGER BERMAN GRP/FIN				2.B FE	8,074,973	82.9140	5,756,719	6,943,000	8,008,348	0	(33,153)	0	0	4.875	3.800	AO	71,455	338,471	01/13/2022	04/15/2045
641423-BZ-0	Nevada Pwr Co Nv	2			1.F FE	602,100	99.8520	449,334	450,000	582,102	0	(6,205)	0	0	5.375	3.063	MS	7,122	24,188	08/31/2020	09/15/2040
641423-CA-4	Nevada Pwr Co Nv	2			1.F FE	3,369,494	100.0030	2,752,083	2,752,000	3,254,218	0	(20,586)	0	0	5.450	3.957	MN	19,165	149,984	10/24/2017	05/15/2041
641423-CG-1	Nevada Pwr Co Nv	2			1.F FE	1,215,072	109.9100	1,318,920	1,200,000	1,215,029	0	(43)	0	0	6.000	5.910	MS	21,600	0	09/14/2023	03/15/2054
645869-EA-5	NJ Natural Gas Co Series A No. RA-9				1.E	5,000,000	96.9090	4,845,450	5,000,000	5,000,000	0	0	0	0	2.820	2.820	AO	29,767	141,000	04/15/2015	04/15/2025
645869-HB-0	NJ Natural Gas				1.E	1,000,000	61.3280	613,276	1,000,000	1,000,000	0	0	0	0	2.970	2.970	MS	9,900	29,700	09/01/2020	09/01/2060
645869-JF-6	NJ Natural Gas Series 2022B				1.E	5,000,000	85.9670	4,298,350	5,000,000	5,000,000	0	0	0	0	4.710	4.710	MN	22,242	235,500	05/17/2022	05/27/2052
64758#-AA-4	NEW ORGANIC				6. FE	4,556,711	40.0000	3,642,911	9,107,278	3,642,911	(211,104)	211,104	0	0	6.250	14.544	MON	25,298	569,205	08/15/2022	09/15/2038
64760#-AA-2	NEW ORLEANS ENVY				1.G	7,550,842	96.8940	7,316,321	7,550,842	7,550,842	0	0	0	0	4.270	4.308	MON	14,330	322,421	06/29/2017	08/15/2032
64761#-AA-3	NEW ORLEANS				1.G	3,744,669	97.5020	3,651,121	3,744,669	3,744,669	0	0	0	0	4.467	4.509	MON	7,434	167,274	03/14/2018	03/15/2033
649322-AD-6	NY & PRESBYTERIAN HOSPIT				1.C FE	11,410,450	84.4050	9,706,575	11,500,000	11,418,353	0	1,138	0	0	4.063	4.102	FA	194,685	467,245	11/09/2016	08/01/2056

E10.46

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649322-AE-4	NY & PRESBYTERIAN HOSPIT				1.C FE	6,414,860	.88.4060	4,420,300	5,000,000	6,409,129	.0	(2,487)	.0	.0	4.763	3.676	FA	99,229	238,150	08/03/2021	08/01/2116
649322-AF-1	NY & PRESBYTERIAN HOSPIT	2			1.C FE	4,957,800	.74.2690	2,970,760	4,000,000	4,954,076	.0	(1,574)	.0	.0	3.954	3.160	FA	65,900	158,160	07/22/2021	08/01/2119
64952W-EZ-2	NEW YORK LIFE GLOBAL FDG				1.A FE	4,043,989	.98.6490	4,044,609	4,100,000	4,047,075	.0	3,086	.0	.0	4.550	4.726	JJ	79,284	92,239	05/18/2023	01/28/2033
649840-CR-4	New York St Elec & Gas Corp	2			1.G FE	15,334,716	.68.5300	10,023,198	14,626,000	15,288,858	.0	(17,309)	.0	.0	3.300	3.041	MS	142,116	482,658	10/19/2021	09/15/2049
651229-AW-6	Newell Rubbermaid Inc	2			3.C FE	233,138	.98.6900	246,725	250,000	239,939	.0	.0	.0	.0	5.200	7.172	AO	3,250	11,438	09/23/2022	04/01/2026
651229-AX-4	Newell Rubbermaid Inc	2			3.C FE	8,161,430	.91.6380	6,519,127	7,114,000	8,004,512	.0	(43,896)	.0	.0	5.875	4.465	AO	104,487	409,055	04/11/2022	04/01/2036
651229-AY-2	Newell Rubbermaid Inc	2			3.C FE	3,488,258	.83.2790	3,366,970	4,043,000	3,531,494	.0	38,370	.0	.0	6.500	7.691	AO	65,699	237,526	09/14/2022	04/01/2046
651639-AM-8	Newmont Mining Corporation				2.A FE	3,906,254	.111.1310	3,734,002	3,360,000	3,807,353	.0	(18,605)	.0	.0	6.250	5.009	AO	52,500	210,000	01/16/2020	10/01/2039
651639-AP-1	Newmont Mining Corporation	2			2.A FE	384,919	.97.3060	278,295	286,000	373,056	.0	(3,785)	.0	.0	4.875	2.701	MS	4,105	13,943	10/20/2020	03/15/2042
651639-AV-8	Newmont Mining Corporation	2			2.A FE	12,656,270	.101.9080	12,097,499	11,871,000	12,573,171	.0	(20,830)	.0	.0	5.450	4.974	JD	39,537	646,970	02/25/2021	06/09/2044
651639-AW-6	Newmont Mining Corporation				2.A FE	2,552,320	.107.6860	2,153,720	2,000,000	2,484,259	.0	(35,028)	.0	.0	5.875	3.283	AO	29,375	117,500	01/07/2022	04/01/2035
651639-AX-4	Newmont Mining Corporation	2			2.A FE	991,760	.91.3530	913,530	1,000,000	995,000	.0	.787	.0	.0	2.800	2.895	AO	7,000	28,000	09/05/2019	10/01/2029
65163L-AA-7	NEWMONT / NEWCREST FIN	2				863,435	.91.4970	914,970	1,000,000	863,632	.0	197	.0	.0	3.250	5.846	MN	4,333	.0	12/28/2023	05/13/2030
65163L-AC-3	NEWMONT / NEWCREST FIN	2				5,353,660	.106.4320	4,396,706	4,131,000	5,353,100	.0	(560)	.0	.0	5.750	3.489	MN	1,979	.0	12/28/2023	11/15/2041
65163L-AE-9	NEWMONT / NEWCREST FIN	2				3,504,485	.87.0170	2,724,502	3,131,000	3,504,384	.0	(102)	.0	.0	4.200	3.495	MN	1,096	.0	12/28/2023	05/13/2050
65249B-AA-7	News Corp	2				3,216,635	.92.0470	3,451,763	3,750,000	3,276,712	.0	60,077	.0	.0	3.875	6.713	MN	18,568	145,313	03/28/2023	05/15/2029
65249B-AB-5	News Corp	2				3,119,735	.95.0380	3,136,254	3,300,000	3,138,055	.0	14,975	.0	.0	5.125	5.891	FA	63,892	169,125	01/10/2023	02/15/2032
65339K-CB-4	NEXTERA ENERGY CAPITAL	2				5,000,000	.85.2020	4,260,100	5,000,000	5,000,000	.0	.0	.0	.0	3.800	3.800	MS	55,944	190,000	12/09/2021	03/15/2082
65343H-AA-9	NEXSTAR BROADCASTING INC	2				1,060,000	.96.7780	967,780	1,000,000	1,018,599	.0	(11,450)	.0	.0	5.625	4.361	JJ	25,938	56,250	02/25/2020	07/15/2027
654106-AE-3	Nike Inc	2				2,789,537	.88.4170	2,514,579	2,844,000	2,797,852	.0	1,305	.0	.0	3.875	3.987	MN	18,368	110,205	11/17/2016	11/01/2045
65473P-AJ-4	NISOURCE INC	2				249,078	.93.1070	232,768	250,000	249,383	.0	85	.0	.0	3.600	3.644	MN	1,500	9,000	04/07/2020	05/01/2030
65473P-AL-9	NISOURCE INC	2				2,373,900	.81.0870	2,351,523	2,900,000	2,407,970	.0	33,990	.0	.0	1.700	4.457	FA	18,624	28,900	05/23/2023	02/15/2031
65473Q-AX-1	NiSource Finance Corp	2				2,073,700	.104.6350	2,092,700	2,000,000	2,070,210	.0	(2,426)	.0	.0	5.950	5.626	JD	5,289	119,000	06/30/2022	06/15/2041
65473Q-BB-8	NiSource Finance Corp	2				5,327,360	.97.4460	3,897,840	4,000,000	5,194,483	.0	(46,681)	.0	.0	5.250	3.123	FA	79,333	210,000	01/21/2021	02/15/2043
65473Q-BD-4	NiSource Finance Corp	2				2,016,470	.100.7910	1,511,865	1,500,000	1,975,812	.0	(15,610)	.0	.0	5.650	3.479	FA	35,313	84,750	06/02/2021	02/01/2045
65473Q-BF-9	NiSource Finance Corp	2				1,425,854	.86.4500	1,042,587	1,206,000	1,409,608	.0	(5,869)	.0	.0	4.375	3.316	MN	6,742	52,763	02/18/2021	05/15/2047
655664-AH-3	Nordstrom Inc	2				5,106,120	.101.6100	4,064,400	4,000,000	4,369,176	.0	(77,994)	.0	.0	6.950	4.514	MS	81,856	278,000	02/07/2012	03/15/2028
655664-AR-1	Nordstrom Inc	2				5,997,840	.71.2060	4,272,360	6,000,000	5,998,490	.0	43	.0	.0	5.000	5.002	JJ	138,333	300,000	11/17/2016	01/15/2044
655844-BR-8	Norfolk & Southn Corp	2				9,932,700	.92.2540	9,225,400	10,000,000	9,944,080	.0	1,425	.0	.0	4.650	4.691	JJ	214,417	465,000	10/29/2015	01/15/2046
655844-BV-9	Norfolk & Southn Corp	2				394,877	.84.6670	298,028	352,000	352,537	.0	(849)	.0	.0	4.050	3.410	FA	5,386	14,256	02/25/2021	08/15/2052
655844-CJ-5	Norfolk & Southn Corp	2				22,175,260	.75.5310	16,616,820	22,000,000	22,175,016	.0	(140)	.0	.0	4.100	4.067	MN	115,256	902,000	06/02/2021	05/15/2121
655844-CP-1	Norfolk & Southn Corp	2				1,999,700	.91.4720	1,829,440	2,000,000	1,999,700	.0	.0	.0	.0	4.550	4.551	JD	7,583	91,000	06/02/2022	06/01/2053
661169-AA-0	NORTH MISSISSIPPI HEALTH	2				2,000,000	.69.9010	1,398,020	2,000,000	2,000,000	.0	.0	.0	.0	3.183	3.183	AO	15,915	63,660	10/21/2021	10/01/2051
662352-AB-9	NORTH SHORE LONG ISLAND	2				14,743,182	.106.5010	12,545,818	11,780,000	14,241,148	.0	(75,440)	.0	.0	6.150	4.539	MN	120,745	724,470	12/09/2016	11/01/2043
665228-J*-4	Northern Ill Gas Co	2				4,500,000	.59.5650	2,680,425	4,500,000	4,500,000	.0	.0	.0	.0	2.870	2.870	MN	16,503	129,150	11/06/2020	11/06/2060
665228-L*-1	Nicor Gas	2				2,000,000	.63.9950	1,279,900	2,000,000	2,000,000	.0	.0	.0	.0	3.180	3.180	AO	12,543	62,363	10/27/2022	10/27/2062
665228-L@-9	Nicor Gas	2				2,000,000	.100.1270	2,002,540	2,000,000	2,000,000	.0	.0	.0	.0	5.280	5.280	JJ	44,293	.0	07/31/2023	07/31/2030
665772-CR-8	Northern Sts Pwr Co MN	2				4,903,550	.70.2270	3,511,350	5,000,000	4,912,469	.0	2,174	.0	.0	2.900	2.997	MS	48,333	145,000	09/03/2019	03/01/2050
665772-CX-5	Northern Sts Pwr Co MN	2				781,952	.101.0170	808,136	800,000	782,135	.0	183	.0	.0	5.100	5.250	MN	5,213	21,193	07/28/2023	05/15/2053
665789-AW-3	NORTHERN STATES PIWR-WISC					5,757,005	.107.9440	4,603,812	4,265,000	5,433,052	.0	(57,961)	.0	.0	6.375	3.904	MS	90,631	271,894	11/13/2017	09/01/2038
665789-AX-1	NORTHERN STATES PIWR-WISC	2				808,797	.77.8580	647,779	832,000	808,867	.0	671	.0	.0	3.700	3.892	AO	7,696	30,784	03/24/2022	10/01/2042
665789-AZ-6	NORTHERN STATES PIWR-WISC	2				3,989,280	.72.5760	2,903,040	4,000,000	3,999,594	.0	239	.0	.0	3.750	3.765	JD	12,500	150,000	11/27/2017	12/01/2047
665789-BA-0	NORTHERN STATES PIWR-WISC	2				5,112,487	.81.6240	3,343,319	4,096,000	5,044,012	.0	(26,867)	.0	.0	4.200	2.866	MS	57,344	172,032	09/10/2021	09/01/2048
665859-AP-9	Northern Trust Corp	2				3,060,510	.98.3070	2,949,210	3,000,000	3,011,389	.0	(5,911)	.0	.0	3.950	3.733	AO	20,079	118,500	04/14/2014	10/30/2025
665859-AS-3	Northern Trust Corp	2				2,987,400	.92.5540	2,776,620	3,000,000	2,992,211	.0	3,806	.0	.0	3.375	3.411	MN	14,906	101,250	05/11/2017	05/08/2032

E10.47



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665859-AJ-2	Northern Trust Corp			2		5,026,744	107.4260	5,371,300	5,000,000	5,024,504	0	(2,008)	0	0	6.125	6.052	MN	50,191	306,250	11/09/2022	11/02/2032
666807-BP-6	Northrop Grumman Corp			2		1,132,390	85.7690	857,690	1,000,000	1,122,860	0	(3,471)	0	0	4.030	3.272	AO	8,508	40,300	02/26/2021	10/15/2047
666807-BT-8	Northrop Grumman Corp			2		543,631	101.4090	428,960	423,000	529,515	0	(5,128)	0	0	5.150	3.122	MN	3,631	21,785	02/26/2021	05/01/2040
666807-CJ-9	Northrop Grumman Corp			2		158,792	99.1730	158,677	160,000	158,827	0	35	0	0	4.950	4.998	MS	2,332	4,774	03/22/2023	03/15/2053
668074-AU-1	Northwestern Corp			2		10,097,629	82.9600	7,027,542	8,471,000	9,963,737	0	(52,502)	0	0	4.176	3.011	MN	45,201	353,749	10/26/2021	11/15/2044
668074-GF-8	Northwestern Corp			2		10,000,000	75.8330	7,583,300	10,000,000	10,000,000	0	0	0	0	3.980	3.980	MS	114,978	398,000	09/17/2019	09/17/2049
66815L-2H-1	NORTHWESTERN MUTUAL GLBL			2		3,654,720	92.2410	3,689,640	4,000,000	3,690,438	0	35,718	0	0	3.300	4.992	AO	31,900	66,000	04/17/2023	04/04/2029
668771-AL-2	NORTONLIFELOCK INC			2		4,110,500	104.6140	4,289,174	4,100,000	4,108,873	0	(1,577)	0	0	7.125	7.058	MS	73,843	301,051	09/09/2022	09/30/2030
66989H-AH-1	NOVARTIS CAPITAL CORP			2		3,307,740	95.8240	2,874,720	3,000,000	3,269,542	0	(8,682)	0	0	4.400	3.764	MN	20,167	132,000	04/11/2019	05/06/2044
67021C-AF-4	NSTAR ELECTRIC CO			2		1,443,108	101.7990	1,028,170	1,010,000	1,389,925	0	(18,555)	0	0	5.500	2.633	MS	16,356	55,550	01/21/2021	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC CO			2		5,250,000	90.1540	4,507,700	5,000,000	5,203,220	0	(6,609)	0	0	4.400	4.097	MS	73,333	220,000	10/23/2015	03/01/2044
670346-AH-8	Nucor Corporation			2		1,221,066	113.8830	1,252,713	1,100,000	1,218,648	0	(2,418)	0	0	6.400	5.295	JD	5,867	35,200	07/20/2023	12/01/2037
670346-AQ-8	Nucor Corporation			2		1,795,661	91.2490	1,372,385	1,504,000	1,769,196	0	(7,199)	0	0	4.400	3.323	MN	11,029	66,176	03/02/2020	05/01/2048
670346-AV-7	Nucor Corporation			2		3,331,412	89.8550	3,477,389	3,870,000	3,372,764	0	41,352	0	0	3.125	5.049	AO	30,234	120,938	02/16/2023	04/01/2032
670346-AW-5	Nucor Corporation			2		2,488,502	83.1910	2,329,348	2,800,000	2,492,413	0	3,753	0	0	3.850	4.531	AO	26,950	73,150	04/03/2023	04/01/2052
67066G-AH-7	NVIDIA Corp			2		16,706,147	83.5250	11,933,217	14,287,000	16,515,542	0	(59,625)	0	0	3.500	2.659	AO	125,011	500,045	09/29/2020	04/01/2050
67085K-AA-0	OFFUTT AFB AMERICA FIRST			2		1,404,072	94.1060	1,247,867	1,326,022	1,392,946	0	(1,846)	0	0	5.460	4.983	MS	24,134	72,401	07/27/2017	09/01/2050
674003-C8-5	OAKTREE CAPITAL MAN LLC			2		10,000,000	71.1780	7,117,760	10,000,000	10,000,000	0	0	0	0	3.060	3.060	JJ	135,150	306,000	01/12/2022	01/12/2037
674241-AB-0	QBERLIN COLLEGE			2		7,500,000	65.5260	4,914,450	7,500,000	7,500,000	0	0	0	0	2.874	2.874	AO	53,888	215,550	07/15/2021	10/01/2051
674599-CL-7	Occidental Pete Corp			2		2,938,770	72.3300	2,169,900	3,000,000	2,944,998	0	1,382	0	0	4.100	4.225	FA	46,467	123,000	03/01/2019	02/15/2047
674599-CN-3	Occidental Pete Corp			2		9,401,215	78.7940	7,485,430	9,500,000	9,411,646	0	2,040	0	0	4.200	4.262	MS	117,483	399,000	03/01/2019	03/15/2048
674599-CY-9	Occidental Pete Corp			2		3,990,940	74.7160	2,988,640	4,000,000	3,991,603	0	150	0	0	4.400	4.413	FA	66,489	176,000	08/08/2019	08/15/2049
674599-DF-9	Occidental Pete Corp			2		999,082	105.9390	1,059,390	1,000,000	999,237	0	38	0	0	6.450	6.459	MS	18,992	64,500	09/18/2019	09/15/2036
675553-AF-8	OCHSNER CLINIC FOUNDATIO			2		4,000,000	82.8630	3,314,524	4,000,000	4,000,000	0	0	0	0	4.320	4.320	MN	22,080	172,800	06/25/2020	05/15/2046
675553-AA-9	OCHSNER CLINIC FOUNDATIO			2		19,607,580	102.0200	16,323,200	16,000,000	19,089,992	0	(88,620)	0	0	5.897	4.462	MN	120,561	943,520	06/21/2017	05/15/2045
677050-AH-9	OGLETHORPE POWER CORP			2		10,977,800	94.8060	9,480,600	10,000,000	10,880,840	0	(16,365)	0	0	5.250	4.669	MS	175,000	525,000	03/27/2017	09/01/2050
677050-AJ-5	OGLETHORPE POWER CORP			2		2,825,280	80.3880	2,411,640	3,000,000	2,853,847	0	4,769	0	0	4.200	4.588	JD	10,500	126,000	03/24/2017	12/01/2042
677071-AU-6	OHANA MILITARY COMM LLC			2		8,230,982	103.3070	7,030,868	6,805,783	7,999,487	0	(32,734)	0	0	6.000	4.479	AO	102,087	408,347	05/31/2016	10/01/2051
677347-CF-1	Ohio Edison Co			2		9,619,985	127.0910	7,913,957	6,227,000	9,267,998	0	(150,005)	0	0	8.250	3.876	AO	108,454	513,728	01/05/2022	10/15/2038
67740Q-AH-9	OHIO NAT FINANCIAL SRVS			2		999,320	94.8850	948,850	1,000,000	948,598	0	(5,553)	0	0	6.050	5.259	JJ	26,385	68,000	03/15/2020	01/24/2030
677415-CQ-2	Ohio Pwr Co			2		9,926,800	83.7470	8,374,700	10,000,000	9,934,908	0	1,523	0	0	4.150	4.193	AO	103,750	415,000	03/20/2018	04/01/2048
677415-CR-0	Ohio Pwr Co			2		2,419,320	81.4460	1,628,920	2,000,000	2,386,789	0	(10,454)	0	0	4.000	2.904	JD	6,667	80,000	10/09/2020	06/01/2049
67777J-AM-0	OHIOHEALTH CORP			2		2,000,000	74.3940	1,487,880	2,000,000	2,000,000	0	0	0	0	2.834	2.834	MN	7,242	56,880	10/19/2021	11/15/2041
678858-AZ-4	Oklahoma Gas & Elec Co			2		5,405,350	104.9960	5,249,800	5,000,000	5,108,746	0	(26,862)	0	0	6.650	5.959	JJ	153,319	332,500	01/23/2007	07/15/2027
678858-BC-4	Oklahoma Gas & Elec Co			2		6,572,550	105.8980	5,294,900	5,000,000	5,590,488	0	(125,424)	0	0	6.500	3.508	AO	68,611	325,000	01/15/2015	04/15/2028
678858-BH-3	Oklahoma Gas & Elec Co			2		1,053,195	107.7730	808,298	750,000	1,017,764	0	(14,762)	0	0	6.450	3.267	FA	20,156	48,375	02/01/2023	02/01/2038
678858-BL-4	Oklahoma Gas & Elec Co			2		4,625,782	104.4200	3,808,197	3,647,000	4,434,978	0	(33,282)	0	0	5.850	4.037	JD	17,779	213,350	08/15/2017	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co			2		12,930,259	95.7350	10,367,143	10,829,000	12,492,586	0	(68,041)	0	0	5.250	3.990	MN	72,645	568,523	11/03/2020	05/15/2041
678858-BQ-3	Oklahoma Gas & Elec Co			2		1,752,210	79.6850	1,195,275	1,500,000	1,728,550	0	(7,995)	0	0	4.000	2.998	JD	2,667	60,000	12/10/2020	12/15/2044
679574-AG-8	OLD DOMINION ELECTRIC			2		263,870	100.2750	261,133	260,417	263,354	0	(484)	0	0	6.210	5.774	JD	1,348	16,172	12/06/2022	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			2		209,055	99.3770	207,022	208,320	208,984	0	(72)	0	0	5.676	5.552	JD	985	11,824	02/07/2023	12/01/2028
680223-AK-0	OLD REPUBLIC INTL CORP			2		4,990,950	96.2140	4,810,700	5,000,000	4,997,251	0	966	0	0	3.875	3.897	FA	67,274	193,750	08/23/2016	08/26/2026
680223-AL-8	OLD REPUBLIC INTL CORP			2		5,836,866	73.3720	4,182,204	5,700,000	5,830,008	0	(2,914)	0	0	3.850	3.713	JD	12,192	219,450	07/23/2021	06/11/2051
681919-BA-3	Omnicom Group			2		2,990,520	98.4600	2,953,800	3,000,000	2,999,074	0	1,076	0	0	3.650	3.688	MN	18,250	109,500	10/22/2014	11/01/2024
681919-BB-1	Omnicom Group			2		1,407,875	86.9370	1,304,055	1,500,000	1,438,173	0	8,679	0	0	2.450	3.174	AO	6,227	36,750	05/27/2020	04/30/2030

E10.48

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
681936-BB-5	Omega Healthcare Investors					4,929,000	99.7400	4,987,000	5,000,000	4,997,793	0	8,643	0	0	4.950	5.132	AO	61,875	247,500	03/06/2014	04/01/2024
681936-BD-1	Omega Healthcare Investors			2		4,956,550	98.3820	4,919,100	5,000,000	4,994,840	0	4,747	0	0	4.500	4.603	JJ	103,750	225,000	09/04/2014	01/15/2025
68233J-AF-1	Oncore Electric					828,155	122.7130	613,565	500,000	782,946	0	(15,415)	0	0	7.500	2.776	MS	12,500	37,500	12/23/2020	09/01/2038
68233J-AS-3	Oncore Electric			2		14,814,668	107.2950	12,594,287	11,738,000	14,307,909	0	(101,527)	0	0	5.300	3.619	JD	51,843	622,114	09/23/2020	06/01/2042
68233J-BB-9	Oncore Electric			2		5,986,500	83.0850	4,154,250	5,000,000	5,894,567	0	(32,031)	0	0	3.750	2.626	AO	46,875	187,500	01/20/2021	04/01/2045
68233J-BD-5	Oncore Electric			2		2,152,420	80.9140	1,452,406	1,795,000	2,128,049	0	(10,148)	0	0	3.800	2.718	MS	17,242	68,210	07/16/2021	09/30/2047
68233J-BG-8	Oncore Electric			2		9,897,880	86.2840	7,765,560	9,000,000	9,844,690	0	(23,654)	0	0	4.100	3.503	MN	47,150	369,000	10/12/2021	11/15/2048
68233J-BR-4	Oncore Electric			2		2,984,880	71.6390	2,149,170	3,000,000	2,986,292	0	343	0	0	3.100	3.126	MS	27,383	93,000	09/09/2019	09/15/2049
68235P-AF-5	ONE GAS INC			2		7,740,251	90.5090	6,369,118	7,037,000	7,649,625	0	(22,268)	0	0	4.658	3.987	FA	136,576	327,783	06/21/2022	02/01/2044
68235P-AG-3	ONE GAS INC			2		4,908,706	88.2210	3,213,891	3,643,000	4,804,624	0	(33,382)	0	0	4.500	2.703	MN	27,323	163,935	02/11/2021	11/01/2048
682441-AA-8	ONEAMERICA FINL PARTNERS					162,000	106.3850	212,770	200,000	175,201	0	1,534	0	0	7.000	8.927	AO	2,956	14,000	07/21/2009	10/15/2033
682680-AV-5	Oneok Inc					6,063,090	93.9480	5,402,010	5,750,000	6,037,611	0	(6,351)	0	0	5.200	4.843	JJ	137,872	299,000	01/22/2020	07/15/2048
682680-AW-3	Oneok Inc					1,993,740	97.2640	1,945,280	2,000,000	1,996,411	0	601	0	0	4.350	4.389	MS	25,617	87,000	03/11/2019	03/15/2029
682680-AZ-6	Oneok Inc			2		3,815,150	84.0800	3,363,200	4,000,000	3,826,031	0	3,012	0	0	4.450	4.734	MS	59,333	178,000	03/10/2020	09/01/2049
682680-BA-0	Oneok Inc					1,790,000	95.0740	1,901,480	2,000,000	1,929,676	0	38,908	0	0	2.200	4.366	MS	12,956	44,000	03/11/2020	09/15/2025
682680-BB-8	Oneok Inc			2		2,730,000	89.7750	2,693,250	3,000,000	2,819,691	0	24,913	0	0	3.100	4.211	MS	27,383	93,000	03/10/2020	03/15/2030
682680-BC-6	Oneok Inc			2		3,994,080	83.8970	3,355,880	4,000,000	3,994,496	0	108	0	0	4.500	4.509	MS	53,000	180,000	03/05/2020	03/15/2050
682680-BE-2	Oneok Inc			2		1,023,380	106.8890	1,068,890	1,000,000	1,020,808	0	(2,384)	0	0	6.350	5.974	JJ	29,281	63,500	11/17/2022	01/15/2031
682680-BG-7	Oneok Inc			2		2,004,140	106.3290	2,126,580	2,000,000	2,003,770	0	(329)	0	0	6.100	6.072	MN	15,589	120,983	11/15/2022	11/15/2032
682691-AA-8	ONEMAIN FINANCE CORP			2		2,260,000	85.7170	1,928,633	2,250,000	2,256,364	0	(1,208)	0	0	4.000	3.934	MS	26,500	90,000	12/08/2020	09/15/2030
683720-AC-0	OPEN TEXT HOLDINGS INC			2		1,312,500	88.5810	1,328,715	1,500,000	1,334,937	0	15,885	0	0	4.125	5.879	JD	5,156	61,875	08/01/2022	02/01/2031
68389X-AU-9	Oracle Corp			2		5,060,800	98.8580	4,942,900	5,000,000	5,002,399	0	(8,122)	0	0	3.400	3.232	JJ	81,694	170,000	12/15/2015	07/08/2024
68389X-AW-5	Oracle Corp			2		918,247	87.3880	961,268	1,100,000	921,699	0	3,452	0	0	4.500	5.869	JJ	23,788	24,750	03/24/2023	07/08/2044
68389X-BC-8	Oracle Corp					2,945,190	97.1240	2,913,720	3,000,000	2,991,454	0	6,005	0	0	2.950	3.164	MN	11,308	88,500	05/05/2015	05/15/2025
68389X-BG-9	Oracle Corp			2		3,988,353	83.0550	3,075,527	3,703,000	3,964,378	0	(4,252)	0	0	4.375	3.976	MN	20,701	162,006	09/19/2017	05/15/2055
68389X-BH-7	Oracle Corp			2		3,999,400	87.2210	3,488,840	4,000,000	3,999,597	0	25	0	0	3.850	3.851	JJ	71,011	154,000	06/29/2016	07/15/2036
68389X-BJ-3	Oracle Corp			2		13,376,210	80.3310	11,246,340	14,000,000	13,461,955	0	13,769	0	0	4.000	4.266	JJ	258,222	560,000	08/04/2017	07/15/2046
68389X-CA-1	Oracle Corp			2		529,613	78.4550	549,185	700,000	531,527	0	1,914	0	0	3.950	5.701	MS	7,373	13,825	04/03/2023	03/25/2051
68389X-CK-9	Oracle Corp			2		4,293,793	117.4850	4,605,412	3,920,000	4,291,644	0	(2,149)	0	0	6.900	6.186	MN	39,069	166,290	08/31/2023	11/09/2052
68389X-CQ-6	Oracle Corp					1,866,548	100.1440	1,942,794	1,940,000	1,967,405	0	857	0	0	5.550	5.818	FA	43,367	53,835	11/04/2023	02/06/2053
68622T-AA-9	ORGANON & CO/ORG			2		1,230,688	92.1390	1,336,016	1,450,000	1,238,462	0	7,774	0	0	4.125	8.199	AO	10,135	29,906	10/20/2023	04/30/2028
68964*-AT-8	OTTER TAIL POWER Series 2021B					3,000,000	69.3110	2,079,330	3,000,000	3,000,000	0	0	0	0	3.690	3.690	MN	9,840	110,700	11/29/2021	11/29/2051
690742-AE-1	OIENS CORNING INC			2		4,903,800	98.8980	4,944,900	5,000,000	4,989,405	0	11,104	0	0	4.200	4.439	JD	17,500	210,000	02/01/2024	01/21/2024
690742-AG-6	OIENS CORNING INC			2		15,025,424	87.8590	13,688,432	15,580,000	15,091,807	0	11,455	0	0	4.300	4.518	JJ	308,917	669,940	07/27/2017	07/15/2047
690742-AH-4	OIENS CORNING INC			2		3,701,963	87.3160	3,274,350	3,750,000	3,707,182	0	973	0	0	4.400	4.478	JJ	69,208	165,000	01/23/2018	01/30/2048
69122J-A*-7	Owl Rock Capital Corp III Series 2022A Tranche A					4,000,000	101.6710	4,066,837	4,000,000	4,000,000	0	0	0	0	7.500	7.500	JJ	133,333	300,000	07/21/2022	07/21/2025
69122J-A@-5	Owl Rock Capital Corp III Series 2022A Tranche B					6,000,000	104.1220	6,247,344	6,000,000	6,000,000	0	0	0	0	7.580	7.580	JJ	202,133	454,800	07/21/2022	07/21/2027
69320N-AA-5	PCAP HOLDINGS LP			2		3,000,000	91.3330	2,739,990	3,000,000	3,000,000	0	0	0	0	6.500	6.500	JJ	89,917	195,000	07/09/2021	07/15/2028
693304-AR-8	Peco Energy Co					1,304,354	92.6430	1,033,896	1,116,000	1,283,029	0	(5,999)	0	0	4.800	3.695	AO	11,309	53,568	11/16/2020	10/15/2043
693342-AC-1	PG&E WILDFIRE RECOVERY					5,999,818	93.7020	5,622,120	6,000,000	5,999,803	0	0	0	0	4.377	4.377	JD	21,885	262,620	05/03/2022	06/01/2039
693342-AJ-6	PG&E WILDFIRE RECOVERY					98,726	100.3990	100,399	100,000	98,780	0	54	0	0	5.212	5.309	JD	434	7,109	03/01/2023	12/01/2047
693475-BE-4	PNC Financial Services Group			2		9,656,990	94.3690	9,436,900	10,000,000	9,681,726	0	16,080	0	0	4.626	4.911	JD	32,125	462,600	09/30/2022	06/06/2033
693475-BM-6	PNC Financial Services Group			2		1,754,170	97.8960	1,762,128	1,800,000	1,759,375	0	5,205	0	0	5.068	5.481	JJ	39,784	45,612	03/01/2023	01/24/2034
69349L-AR-9	PNC BANK NA					2,983,740	96.4430	2,893,290	3,000,000	2,991,694	0	1,621	0	0	4.050	4.117	JJ	52,313	121,500	10/03/2018	07/26/2028
69349L-AS-7	PNC BANK NA					1,617,320	87.7450	1,754,900	2,000,000	1,671,949	0	45,800	0	0	2.700	6.098	AO	10,350	54,000	10/19/2022	10/22/2029

E10.49

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693506-BG-0	PPG Inds Inc					11,770,225	119.1990	9,919,741	8,322,000	11,449,711	0	(160,694)	0	0	7.700	4.149	MS	188,678	640,794	06/02/2022	03/15/2038
693506-BE-6	PPG Inds Inc					5,425,909	96.5980	4,252,244	4,402,000	5,284,212	0	(37,245)	0	0	5.500	3.857	MM	30,936	242,110	05/28/2022	11/15/2040
69351U-AN-3	PPL Electric Utilities Corp			2		271,407	98.2660	199,480	203,000	263,344	0	(2,688)	0	0	5.200	2.965	JJ	4,867	10,556	11/24/2020	07/15/2041
69351U-AT-0	PPL Electric Utilities Corp			2		3,856,352	87.0480	2,875,195	3,303,000	3,792,390	0	(15,885)	0	0	4.150	3.185	AO	34,269	137,075	10/07/2019	10/01/2045
69351U-AV-5	PPL Electric Utilities Corp			2		9,983,508	88.2340	8,161,645	9,250,000	9,910,833	0	(18,276)	0	0	4.150	3.684	JD	17,061	383,875	10/09/2019	06/15/2048
69351U-AW-3	PPL Electric Utilities Corp			2		4,670,900	71.7490	3,587,450	5,000,000	4,699,671	0	7,247	0	0	3.000	3.350	AO	37,500	150,000	11/07/2019	10/01/2049
69352P-AM-5	PPL CAPITAL FUNDING INC					6,886,058	71.1170	5,155,983	7,250,000	6,909,953	0	7,259	0	0	4.000	4.306	MS	85,389	290,000	04/07/2020	09/15/2047
69353R-EK-0	PNC BANK NA			2		7,981,440	97.3640	7,789,120	8,000,000	7,997,590	0	2,042	0	0	2.950	2.977	FA	83,911	236,000	02/18/2015	02/23/2025
69354N-AC-0	PRA Group Inc			2		10,658,250	99.5080	10,015,480	10,065,000	10,171,363	0	(152,913)	0	0	7.375	4.763	MS	247,431	742,294	02/04/2022	09/01/2025
69354N-AD-8	PRA Group Inc			2		2,000,000	82.6600	1,653,200	2,000,000	2,000,000	0	0	0	0	5.000	5.000	AO	25,000	100,000	09/17/2021	10/01/2029
69354N-AE-6	PRA Group Inc			2		1,006,250	96.3340	963,340	1,000,000	1,004,986	0	(1,264)	0	0	8.375	8.189	FA	34,896	40,712	01/24/2023	02/01/2028
694308-GY-7	Pacific Gas & Elec Co			2		1,958,900	78.5610	1,571,220	2,000,000	1,962,547	0	1,311	0	0	4.500	4.655	JD	4,000	90,000	03/15/2021	12/15/2041
694308-HD-2	Pacific Gas & Elec Co			2		2,190,340	82.5660	1,651,320	2,000,000	2,172,589	0	(6,025)	0	0	4.600	3.949	JD	4,089	92,000	12/03/2020	06/15/2043
694308-HH-3	Pacific Gas & Elec Co			2		4,085,515	83.7180	2,930,130	3,500,000	4,026,466	0	(18,061)	0	0	4.750	3.668	FA	62,806	166,250	07/29/2020	02/15/2044
694308-HN-0	Pacific Gas & Elec Co			2		3,854,935	77.1390	2,699,865	3,500,000	3,823,416	0	(9,643)	0	0	4.250	3.631	MS	43,799	148,750	07/29/2020	03/15/2046
694308-JG-3	Pacific Gas & Elec Co			2		5,990,683	82.5860	6,111,364	7,400,000	6,087,922	0	97,552	0	0	2.500	5.551	FA	77,083	95,625	05/24/2023	02/01/2031
694308-JN-8	Pacific Gas & Elec Co			2		8,688,050	85.6350	6,636,713	7,750,000	8,628,546	0	(18,743)	0	0	4.950	4.222	JJ	191,813	383,625	03/08/2021	07/01/2050
694308-KG-1	Pacific Gas & Elec Co			2		1,654,873	101.7990	1,730,583	1,700,000	1,658,123	0	3,250	0	0	5.900	6.280	JD	4,458	100,300	03/08/2021	06/15/2032
694308-KJ-5	Pacific Gas & Elec Co			2		2,790,703	103.7640	2,884,639	2,780,000	2,790,286	0	(418)	0	0	6.150	6.096	JJ	78,836	89,759	02/16/2023	01/15/2033
694308-KM-8	Pacific Gas & Elec Co			2		1,861,360	105.3210	1,969,503	1,870,000	1,861,779	0	419	0	0	6.400	6.463	JD	5,319	63,164	06/14/2022	06/15/2033
69431*-AA-2	Preston Hollow Series A					4,000,000	93.9630	3,758,501	4,000,000	4,000,000	0	0	0	0	4.350	4.350	MS	57,033	174,000	03/03/2022	03/03/2027
69431*-AC-8	Preston Hollow Series C					6,000,000	88.3030	5,298,160	6,000,000	6,000,000	0	0	0	0	4.870	4.870	JD	22,727	292,200	02/17/2022	06/03/2032
694476-AA-0	Pacific Life Corp 144A					6,807,446	109.4290	7,878,888	7,200,000	6,951,249	0	16,165	0	0	6.600	7.084	MS	139,920	475,200	08/06/2009	09/15/2033
694476-AE-2	Pacific Life Corp			2		992,320	72.2880	722,880	1,000,000	992,837	0	163	0	0	3.350	3.391	MS	9,864	33,500	09/10/2020	09/15/2050
695114-CT-3	Pacificorp					4,988,800	81.1270	4,056,350	5,000,000	4,989,940	0	226	0	0	4.125	4.138	JJ	95,104	206,250	07/10/2018	01/15/2049
701094-AL-8	Parker Hannifin Corp			2		12,609,583	86.4410	10,417,005	12,051,000	12,535,390	0	(13,250)	0	0	4.100	3.833	MS	164,697	494,091	11/20/2017	03/01/2047
701094-AS-3	Parker Hannifin Corp			2		1,535,776	100.3370	1,605,392	1,600,000	1,540,149	0	4,373	0	0	4.500	5.268	MS	21,200	36,000	07/06/2023	09/15/2029
70109H-AJ-4	PARKER-HANNIFIN CORP					1,228,486	111.0130	938,060	845,000	1,174,398	0	(18,213)	0	0	6.250	2.911	MM	6,748	52,813	12/09/2020	05/15/2038
70213B-AB-7	PARTNERRE FINANCE B LLC					1,374,870	94.7570	1,421,355	1,500,000	1,392,500	0	16,473	0	0	3.700	5.215	JJ	27,596	55,500	12/02/2022	07/02/2029
70213B-AC-5	PARTNERRE FINANCE B LLC					1,499,700	85.3890	1,280,835	1,500,000	1,580,829	0	81,097	0	0	4.500	4.501	AO	16,875	67,500	09/21/2020	10/01/2050
70213H-AC-2	PARTNERS HEALTHCARE SYST					23,233,018	84.7750	18,438,563	21,750,000	23,086,498	0	(21,818)	0	0	4.117	3.781	JJ	447,724	895,448	05/26/2016	07/01/2055
703481-AB-7	Patterson UTI Energy Inc					3,119,521	93.2510	3,310,411	3,550,000	3,189,573	0	65,197	0	0	3.950	6.841	FA	58,427	92,825	04/17/2023	02/01/2028
70432*-AA-9	Paychex Inc Series A					8,000,000	97.3900	7,791,188	8,000,000	8,000,000	0	0	0	0	4.070	4.070	MS	97,680	325,600	03/13/2019	03/13/2026
70450Y-AH-6	PayPal Holdings Inc			2		1,565,396	87.4620	1,618,047	1,850,000	1,579,391	0	13,995	0	0	2.300	4.993	JD	3,546	21,275	08/31/2023	06/01/2030
70450Y-AM-5	PayPal Holdings Inc			2		4,467,190	100.9410	4,542,345	4,500,000	4,468,035	0	492	0	0	5.050	5.098	JD	18,938	227,250	05/17/2022	06/01/2052
70462G-AC-2	PEACEHEALTH OBLIGATED GR					4,026,040	65.7930	2,629,560	4,000,000	4,024,170	0	(579)	0	0	3.218	3.184	MM	16,448	128,720	10/05/2020	11/15/2050
707631-AA-5	PENN STATE HEALTH					7,481,648	77.1930	5,249,124	6,800,000	7,433,215	0	(15,863)	0	0	3.806	3.263	MM	43,135	258,808	11/10/2020	11/01/2049
708696-CA-5	Pennsylvania Elec Co					4,837,662	99.9290	4,836,564	4,840,000	4,837,913	0	251	0	0	5.150	5.170	MS	63,007	124,630	06/12/2023	03/30/2026
70932M-AA-5	PENNYMAC FIN SVCS INC					2,063,050	98.9370	2,226,083	2,250,000	2,134,807	0	56,875	0	0	5.375	8.517	AO	25,531	120,938	10/20/2022	10/15/2025
709599-BH-6	PENSKE TRUCK LEASING/PTL			2		8,857,318	89.6270	8,030,579	8,960,000	8,879,577	0	11,563	0	0	3.350	3.515	MM	50,027	300,160	12/02/2022	11/01/2029
709599-BR-4	PENSKE TRUCK LEASING/PTL			2		4,011,420	102.2860	4,091,440	4,000,000	4,009,422	0	(2,133)	0	0	5.875	5.807	MM	30,028	231,083	11/16/2022	11/15/2027
709599-BT-0	PENSKE TRUCK LEASING/PTL			2		13,557,413	101.6190	13,688,079	13,470,000	13,547,245	0	(10,167)	0	0	5.550	5.397	MM	124,598	440,245	04/26/2023	05/01/2028
709599-BV-5	PENSKE TRUCK LEASING/PTL			2		2,187,086	105.0490	2,311,078	2,200,000	2,188,126	0	1,040	0	0	6.200	6.303	JD	6,062	76,157	07/06/2023	06/15/2030
709599-BW-3	PENSKE TRUCK LEASING/PTL			2		1,994,900	103.7500	2,075,000	2,000,000	1,995,269	0	369	0	0	6.050	6.110	FA	50,417	0	07/27/2023	08/01/2028
713380-AB-2	PEPPERDINE UNIV					10,137,700	82.7060	8,270,600	10,000,000	10,126,060	0	(2,135)	0	0	3.948	3.877	JD	32,900	394,800	01/19/2018	12/01/2057

E10.50

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
713380-AV-8	PEPPERDINE UNIV					1,000,000	.65.1580	651,580	1,000,000	1,000,000	.0	.0	.0	.0	2.840	2.840	MS	9,467	28,400	11/30/2021	09/01/2051
713448-BP-2	Pepsico Inc					1,035,750	108.3830	1,083,830	1,000,000	1,025,780	.0	(1,004)	.0	.0	5.500	5.260	JJ	25,361	55,000	06/02/2010	01/15/2040
713448-CC-0	Pepsico Inc					2,201,527	.85.1030	1,999,921	2,350,000	2,228,905	.0	4,315	.0	.0	3.600	3.995	FA	32,430	84,600	11/17/2016	08/13/2042
713448-DD-7	Pepsico Inc	2				11,912,100	.96.0240	10,562,640	11,000,000	11,769,302	.0	(22,180)	.0	.0	4.450	3.965	AO	104,699	489,500	12/09/2016	04/14/2046
713448-DV-7	Pepsico Inc	2				10,061,610	.89.2500	8,925,000	10,000,000	10,053,549	.0	(1,435)	.0	.0	4.000	3.964	MM	65,556	400,000	02/09/2018	05/02/2047
714046-AG-4	Perkinelmer Inc	2				6,343,345	.90.8610	5,905,965	6,500,000	6,365,997	.0	19,171	.0	.0	3.300	3.684	MS	63,158	214,500	11/08/2022	09/15/2029
714046-AH-2	Perkinelmer Inc	2				2,551,470	.84.4200	2,532,600	3,000,000	2,619,176	.0	43,539	.0	.0	2.550	4.644	MS	22,525	76,500	06/03/2022	03/15/2031
714046-AJ-8	Perkinelmer Inc	2				14,999,850	.72.2840	10,842,600	15,000,000	14,999,950	.0	.1	.0	.0	3.625	3.625	MS	160,104	543,750	03/04/2021	03/15/2051
714270-AC-2	PERNOD RIC INTL FIN LLC	2				4,870,000	.66.4980	3,324,900	5,000,000	4,879,329	.0	2,957	.0	.0	2.750	2.880	AO	34,375	137,500	09/28/2020	10/01/2050
717081-DK-6	Pfizer Inc					4,949,462	.94.9100	4,204,513	4,430,000	4,870,250	.0	(14,263)	.0	.0	4.400	3.701	MM	24,906	194,920	11/29/2017	05/15/2044
717081-ED-1	Pfizer Inc					6,691,740	.89.0700	5,344,200	6,000,000	6,613,197	.0	(17,948)	.0	.0	4.125	3.465	JD	11,000	247,500	10/27/2020	12/15/2046
717081-EK-5	Pfizer Inc	2				4,988,100	.90.5890	4,529,450	5,000,000	4,989,329	.0	242	.0	.0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
717081-EV-1	Pfizer Inc	2				3,245,610	.87.5940	2,627,820	3,000,000	3,222,383	.0	(5,545)	.0	.0	4.000	3.547	MS	35,333	120,000	07/11/2019	03/15/2049
71713U-AT-9	Pharmacia Corporation					17,391,688	.108.2620	14,111,952	13,035,000	14,588,440	.0	(360,282)	.0	.0	6.750	3.496	JD	39,105	879,863	02/10/2015	12/15/2027
718172-BL-2	Philip Morris International					3,679,945	.85.8840	3,149,366	3,667,000	3,678,112	.0	(327)	.0	.0	4.250	4.228	MM	22,078	155,848	01/10/2017	11/10/2044
718546-AK-0	PHILLIPS 66	2				3,949,760	.97.3420	3,893,680	4,000,000	3,967,015	.0	2,271	.0	.0	4.650	4.748	MM	23,767	186,000	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66	2				18,816,484	.95.9800	16,265,731	16,947,000	18,625,084	.0	(53,173)	.0	.0	4.875	4.142	MM	105,566	826,166	04/28/2021	11/15/2044
718547-AD-4	PHILLIPS 66	2				3,999,575	.98.3160	3,932,640	4,000,000	3,999,890	.0	95	.0	.0	3.605	3.608	FA	54,476	144,200	05/05/2022	02/15/2025
718547-AK-8	PHILLIPS 66	2				3,000,144	.91.5760	2,747,280	3,000,000	3,000,044	.0	(22)	.0	.0	3.150	3.149	JD	4,200	94,500	05/05/2022	12/15/2029
718547-AP-7	PHILLIPS 66	2				8,958,261	.93.5920	8,115,362	8,671,000	8,885,950	.0	(44,239)	.0	.0	4.900	4.270	AO	106,220	424,879	05/05/2022	10/10/2046
718547-AR-3	PHILLIPS 66	2				497,645	.102.7020	513,510	500,000	497,901	.0	256	.0	.0	5.300	5.357	JD	74	19,949	03/27/2023	06/30/2033
72014T-AE-9	PIEDMONT HEALTHCARE INC					7,821,492	.66.9600	5,289,840	7,900,000	7,825,101	.0	1,667	.0	.0	2.864	2.913	JJ	113,128	226,256	10/08/2021	01/01/2052
720186-AG-0	PIEDMONT NATURAL GAS CO	2				2,084,016	.89.2090	1,427,344	1,600,000	2,033,385	.0	(16,965)	.0	.0	4.650	2.807	FA	31,000	74,400	12/02/2020	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS CO	2				6,987,820	.89.9950	6,299,650	7,000,000	6,992,239	.0	574	.0	.0	4.100	4.113	MS	95,667	287,000	09/15/2014	09/18/2034
720186-AM-7	PIEDMONT NATURAL GAS CO	2				1,137,590	.69.5360	695,360	1,000,000	1,127,407	.0	(3,374)	.0	.0	3.350	2.666	JD	2,792	33,500	11/23/2020	06/01/2050
72147K-AH-1	Pilgrim's Pride Corp					1,000,000	.84.6710	846,710	1,000,000	1,000,000	.0	.0	.0	.0	3.500	3.500	MS	11,667	35,000	08/19/2021	03/01/2032
72147K-AJ-7	Pilgrim's Pride Corp					417,560	.90.4460	452,230	500,000	427,030	.0	7,493	.0	.0	4.250	6.824	AO	4,486	21,250	09/23/2022	04/15/2031
723787-AR-8	Pioneer Natural Resources Comp					1,119,348	.85.0070	1,164,596	1,370,000	1,135,732	.0	16,384	.0	.0	2.150	5.069	JJ	13,582	14,728	06/21/2023	01/15/2031
724060-AA-6	PIPELINE FUNDING CO LLC					7,983,317	.106.0400	6,683,701	6,303,000	7,534,763	.0	(171,125)	.0	.0	7.500	3.390	JJ	217,979	472,725	04/29/2021	01/15/2030
72650R-AR-3	Plains All Amer Pipeline	2				2,485,300	.107.1840	2,679,600	2,500,000	2,486,454	.0	634	.0	.0	6.650	6.713	JJ	76,660	166,250	06/13/2022	01/15/2037
72650R-BC-5	Plains All Amer Pipeline	2				7,132,490	.79.7300	6,205,386	7,783,000	7,186,544	.0	18,127	.0	.0	4.300	4.919	JJ	140,375	334,669	12/11/2020	01/31/2043
72650R-BH-4	Plains All Amer Pipeline	2				2,886,900	.86.4160	2,582,480	3,000,000	2,898,110	.0	2,616	.0	.0	4.900	5.166	FA	55,533	147,000	05/24/2019	02/15/2045
72650R-BM-3	Plains All Amer Pipeline	2				4,990,050	.92.1430	4,607,150	5,000,000	4,994,141	.0	868	.0	.0	3.550	3.572	JD	7,889	177,500	09/09/2019	12/15/2029
731572-AB-9	Polo Ralph Lauren Corp	2				989,950	.91.2310	912,310	1,000,000	993,195	.0	940	.0	.0	2.950	3.067	JD	1,311	29,500	06/01/2020	06/15/2030
73179P-AM-8	POLYONE CORP					688,076	.100.1030	700,721	700,000	692,482	.0	4,406	.0	.0	5.750	6.582	MM	5,143	40,250	04/17/2023	05/15/2025
736508-QF-2	Portland General Elec Co					2,000,000	.67.8630	1,357,260	2,000,000	2,000,000	.0	.0	.0	.0	3.340	3.340	AO	14,102	66,800	09/09/2019	01/15/2049
736508-QG-4	Portland General Elec Co					6,000,000	.80.8650	4,851,900	6,000,000	6,000,000	.0	.0	.0	.0	4.300	4.300	AO	54,467	258,000	04/12/2019	04/15/2049
736508-QH-5	Portland General Elec Co					4,000,000	.67.7530	2,710,120	4,000,000	4,000,000	.0	.0	.0	.0	3.340	3.340	JD	61,604	133,600	11/15/2019	01/15/2050
736508-TH-1	Portland General Elec Co					3,000,000	.61.8010	1,801,000	3,000,000	3,000,000	.0	.0	.0	.0	2.970	2.970	MS	22,523	89,100	09/30/2021	09/30/2051
73730E-AC-7	Posco					6,467,630	.100.8830	6,557,395	6,500,000	6,477,357	.0	9,727	.0	.0	5.625	5.808	JJ	166,563	182,813	01/10/2023	01/17/2026
73730E-AE-3	Posco					1,978,662	.104.9440	2,098,880	2,000,000	1,980,200	.0	1,539	.0	.0	5.875	6.019	JJ	53,528	58,750	01/10/2023	01/17/2033
737679-DC-1	Potomac Elec Pwr Co					7,559,777	.129.2800	6,364,454	4,923,000	7,013,197	.0	(99,752)	.0	.0	7.900	4.079	JD	17,285	388,917	01/10/2018	12/15/2038
737679-DE-7	Potomac Elec Pwr Co	2				7,953,565	.89.4010	6,597,794	7,380,000	7,887,555	.0	(20,249)	.0	.0	4.150	3.620	MS	90,179	306,270	11/16/2020	03/15/2043
737679-DF-4	Potomac Elec Pwr Co	2				400,639	.93.2380	284,376	305,000	390,694	.0	(3,212)	.0	.0	4.950	3.023	MM	1,929	15,098	10/16/2020	11/15/2043
740189-AN-5	Precision Castparts	2				1,591,745	.93.0200	1,291,118	1,388,000	1,546,223	.0	(12,054)	.0	.0	4.200	2.973	JD	2,591	58,296	01/17/2020	06/15/2035

E1051

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
740189-AP-0	Precision Castparts			2		16,849,084	.90	13,161,428	14,577,000	16,583,264	.0	(65,273)	.0	.0	4.375	3.442	JD	28,344	637,744	06/16/2021	06/15/2045
74153W-CS-6	Prcoa Global Funding					1,998,960	101.2610	2,025,220	2,000,000	1,999,069	.0	109	.0	.0	5.100	5.112	MM	8,783	51,000	05/22/2023	05/30/2028
74170*-AD-1	Prime Property Fund Series D No. RD-38					1,000,000	.98	985,040	1,000,000	1,000,000	.0	.0	.0	.0	3.880	3.880	JJ	16,274	38,800	07/30/2014	07/30/2024
74170*-AE-9	Prime Property Fund Series E No. RE-33					1,000,000	.96	962,970	1,000,000	1,000,000	.0	.0	.0	.0	3.980	3.980	JJ	16,694	39,800	07/30/2014	07/30/2026
74170*-AY-5	PRIME PROPERTY Series W					20,000,000	.85	17,104,027	20,000,000	20,000,000	.0	.0	.0	.0	3.800	3.800	MM	80,222	760,000	05/23/2019	05/23/2034
74170*-BQ-1	PRIME PROPERTY Series LL					5,000,000	.67	3,399,608	5,000,000	5,000,000	.0	.0	.0	.0	3.000	3.000	AO	35,000	150,000	10/07/2021	10/07/2041
74251V-AJ-1	PRINCIPAL FINANCIAL GROU					4,847,985	.88	3,646,010	4,113,000	4,785,224	.0	(24,776)	.0	.0	4.350	3.208	MM	22,861	178,916	11/16/2021	05/15/2043
74251V-AN-2	PRINCIPAL FINANCIAL GROU			2		1,774,816	.84	993,000	1,600,000	1,757,280	.0	(4,479)	.0	.0	4.300	3.653	MM	8,791	68,800	11/07/2019	11/15/2046
7425A0-BC-3	Principal Life Global					5,061,920	103.8690	4,154,760	4,000,000	4,659,863	.0	(53,870)	.0	.0	6.125	4.065	AO	51,722	245,000	05/01/2015	10/15/2033
74275H-AC-3	PRISA II Series F					12,500,000	.83	10,469,302	12,500,000	12,500,000	.0	.0	.0	.0	3.750	3.751	FA	174,479	481,250	08/19/2020	11/17/2032
74276H-AJ-7	Principal Series C					2,000,000	.74	1,496,949	2,000,000	2,000,000	.0	.0	.0	.0	3.140	3.140	AO	15,002	62,800	04/05/2022	04/05/2037
743315-AP-8	Progressive Corp OH					2,117,260	.89	1,783,960	2,000,000	2,100,423	.0	(3,158)	.0	.0	4.350	3.987	AO	15,950	87,000	02/08/2018	04/25/2044
743315-AQ-6	Progressive Corp OH					2,202,800	.80	1,613,980	2,000,000	2,190,485	.0	(6,342)	.0	.0	3.700	3.082	JJ	31,861	74,000	01/07/2022	01/26/2045
743315-AS-2	Progressive Corp OH			2		3,514,720	.88	2,711,578	3,070,000	3,484,193	.0	(12,379)	.0	.0	4.125	3.271	AO	26,735	126,638	10/12/2021	04/15/2047
743315-AX-1	Progressive Corp OH			2		1,982,960	.84	1,698,380	2,000,000	1,984,162	.0	336	.0	.0	3.950	3.999	MS	20,847	79,000	03/17/2020	03/26/2050
743315-BA-0	Progressive Corp OH			2		2,992,410	.80	2,425,320	3,000,000	2,992,700	.0	144	.0	.0	3.700	3.714	MS	32,683	111,000	03/02/2022	03/15/2052
74340*-AQ-7	Prologis TUSLF					14,000,000	.78	10,993,916	14,000,000	14,000,000	.0	.0	.0	.0	3.540	3.540	JJ	240,917	495,600	01/06/2020	01/07/2040
74340*-BB-9	Prologis TUSLF					1,000,000	.73	733,440	1,000,000	1,000,000	.0	.0	.0	.0	3.190	3.190	AO	6,734	31,900	03/30/2021	03/30/2041
74340*-BF-0	Prologis TUSLF Series 2021-I					3,000,000	.68	2,042,935	3,000,000	3,000,000	.0	.0	.0	.0	3.110	3.110	JD	3,888	93,300	12/16/2021	12/16/2041
74340X-BJ-9	PROLOGIS LP			2		2,963,460	.88	2,661,060	3,000,000	2,966,920	.0	723	.0	.0	4.375	4.449	MS	38,646	131,250	06/11/2018	09/15/2048
74340X-BL-4	PROLOGIS LP			2		3,990,589	.98	3,938,080	4,000,000	3,994,198	.0	998	.0	.0	4.375	4.407	FA	72,917	175,000	02/11/2020	02/01/2029
74340X-BP-5	PROLOGIS LP			2		989,360	.71	717,390	1,000,000	990,289	.0	238	.0	.0	3.000	3.054	AO	6,333	30,000	02/03/2020	04/15/2050
74340X-BQ-3	PROLOGIS LP			2		492,200	.59	295,560	500,000	492,849	.0	194	.0	.0	2.125	2.196	AO	2,243	10,625	08/06/2020	10/15/2050
74340X-BT-7	PROLOGIS LP			2		3,955,270	100.5200	4,020,800	4,000,000	3,958,250	.0	2,980	.0	.0	4.625	4.769	JJ	85,306	92,500	04/03/2023	01/15/2033
74340X-CC-3	PROLOGIS LP			2		2,232,736	.71	2,284,800	3,200,000	2,244,714	.0	11,978	.0	.0	3.050	5.137	MS	32,533	48,800	04/20/2023	03/01/2050
74340X-CE-9	PROLOGIS LP			2		1,157,854	101.4160	1,176,426	1,160,000	1,157,906	.0	52	.0	.0	4.750	4.774	JD	2,449	39,029	03/23/2023	06/15/2033
74340X-CF-6	PROLOGIS LP			2		1,722,554	104.5540	1,881,972	1,800,000	1,723,089	.0	535	.0	.0	5.250	5.546	JD	4,200	47,250	08/10/2023	06/15/2053
74340X-CH-2	PROLOGIS LP			2		498,210	103.2920	516,460	500,000	498,290	.0	80	.0	.0	5.125	5.169	JJ	13,026	.0	06/26/2023	01/15/2034
74368C-AY-0	PROTECTIVE LIFE GLOBAL					741,660	81.0710	810,710	1,000,000	772,398	.0	26,944	.0	.0	1.737	5.888	MS	4,825	17,370	11/08/2022	09/21/2030
74368C-BQ-6	PROTECTIVE LIFE GLOBAL					2,000,000	100.7820	2,015,640	2,000,000	2,000,000	.0	.0	.0	.0	5.366	5.366	JJ	52,169	53,660	01/03/2023	01/06/2026
743820-AB-8	PROV ST JOSEPH HLTH OBL			2		6,000,000	.60	3,641,820	6,000,000	6,000,000	.0	.0	.0	.0	2.700	2.700	AO	40,500	162,000	09/14/2021	10/01/2051
743862-AA-2	PROVIDENT COMPANIES INC					2,524,660	106.6690	2,133,380	2,000,000	2,230,547	.0	(49,071)	.0	.0	7.250	4.227	MS	42,694	145,000	04/06/2017	03/15/2028
744320-AV-4	Prudential Financial Inc			2		14,041,663	.98	13,830,320	14,000,000	14,007,073	.0	.0	.0	.0	5.375	5.336	MM	96,153	752,500	05/13/2015	05/15/2045
744320-BK-7	Prudential Financial Inc			2		3,000,000	.99	2,993,040	3,000,000	3,000,000	.0	.0	.0	.0	6.000	6.000	MS	60,000	187,000	08/08/2022	09/01/2052
744320-BL-5	Prudential Financial Inc			2		7,938,375	104.4410	8,303,060	7,950,000	7,938,150	.0	(225)	.0	.0	6.750	6.617	MS	178,875	274,275	05/08/2023	03/01/2053
744320-CA-1	Prudential Financial Inc			2		5,317,850	.93	4,684,550	5,000,000	5,269,157	.0	(8,218)	.0	.0	4.600	4.204	MM	29,389	230,000	05/08/2017	05/01/2044
744320-CD-5	Prudential Financial Inc			2		2,500,000	.88	2,208,475	2,500,000	2,500,000	.0	.0	.0	.0	4.418	4.418	MS	28,840	110,450	03/22/2018	03/27/2048
744320-CF-0	Prudential Financial Inc			2		1,557,045	.79	1,187,505	1,500,000	1,552,561	.0	(1,174)	.0	.0	3.700	3.487	MS	16,650	55,500	12/04/2019	03/19/2051
744448-BZ-3	Public Svc Co CO			2		2,579,536	109.0920	1,876,382	1,720,000	2,452,085	.0	(44,216)	.0	.0	6.250	2.543	MS	35,833	107,500	01/15/2021	09/01/2037
744448-CE-9	Public Svc Co CO			2		4,478,095	.90	3,075,066	3,397,000	4,338,595	.0	(42,694)	.0	.0	4.750	2.715	FA	60,957	161,358	08/13/2020	08/15/2041
744448-CG-4	Public Svc Co CO			2		2,339,140	.79	1,340,000	2,000,000	2,302,087	.0	(12,868)	.0	.0	3.600	2.557	MS	21,200	72,000	01/15/2021	09/15/2042
744448-CJ-8	Public Svc Co CO			2		1,012,402	.79	689,623	870,000	1,000,609	.0	(5,186)	.0	.0	3.950	2.904	MS	34,365	34,365	09/07/2021	03/15/2043
744448-CR-0	Public Svc Co CO			2		9,540,300	.81	6,499,920	8,000,000	9,427,422	.0	(38,359)	.0	.0	4.050	3.021	MS	95,400	324,000	01/08/2021	09/15/2049
744482-BM-1	Public Svc Co Nh			2		5,259,270	.79	3,963,450	5,000,000	5,245,085	.0	(6,631)	.0	.0	3.600	3.303	JJ	90,000	180,000	10/04/2021	07/01/2049
744516-H*-9	Public Srvc NC					2,000,000	.62	1,256,547	2,000,000	2,000,000	.0	.0	.0	.0	3.100	3.100	MS	17,739	62,000	03/18/2021	03/18/2051

E10.52

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744533-BP-4	Public Svc Co Okla			2		497,880	68.6500	343,250	500,000	497,986	0	45	0	0	3.150	3.172	FA	5,950	15,750	08/11/2021	08/15/2051
744538-AD-1	PUB SVC NEW HAMP			2		4,957,600	56.8090	2,840,450	5,000,000	4,960,961	0	1,027	0	0	2.400	2.440	MS	40,000	120,000	08/12/2020	09/01/2050
744542-DH-5	Public Service Co of New Mex Series B					2,000,000	68.9520	1,379,034	2,000,000	2,000,000	0	0	0	0	3.140	3.140	JJ	28,958	62,800	07/14/2021	07/15/2041
744560-AV-8	Public Services Electric & Gas					3,681,560	103.7380	2,820,636	2,719,000	3,597,078	0	(41,710)	0	0	5.500	2.970	MS	49,848	149,545	12/10/2021	03/01/2040
744560-BF-2	Public Services Electric & Gas			2		6,820,322	83.8050	4,773,533	5,696,000	6,709,316	0	(37,453)	0	0	4.000	2.826	JD	18,987	227,840	09/28/2021	06/01/2044
744560-BM-7	Public Services Electric & Gas			2		1,103,800	84.4620	782,963	927,000	1,091,591	0	(5,675)	0	0	4.050	2.908	MN	6,257	37,544	11/12/2021	05/01/2045
744560-BN-5	Public Services Electric & Gas			2		2,011,644	84.7790	1,659,125	1,957,000	2,007,622	0	(1,639)	0	0	4.150	3.962	MN	13,536	81,216	09/29/2021	11/01/2045
744560-BZ-8	Public Services Electric & Gas					3,117,510	83.3600	2,500,800	3,000,000	3,106,384	0	(2,602)	0	0	3.850	3.632	MN	19,250	115,500	06/04/2021	05/01/2049
744560-CA-2	Public Services Electric & Gas					4,963,750	74.1970	3,709,850	5,000,000	4,967,105	0	816	0	0	3.200	3.238	FA	66,667	160,000	08/08/2019	08/01/2049
744560-CL-8	Public Services Electric & Gas			2		999,070	100.0830	1,000,830	1,000,000	999,112	0	42	0	0	4.650	4.662	MS	13,692	21,700	03/23/2023	03/15/2033
744560-CP-9	Public Services Electric & Gas			2		2,618,490	108.1020	2,837,678	2,625,000	2,618,500	0	10	0	0	5.450	5.467	FA	57,225	0	08/03/2023	08/01/2053
745332-BW-5	Puget Sound Pwr & Lt Co					87,994	110.0700	70,445	64,000	84,630	0	(1,301)	0	0	6.724	3.507	JD	191	4,303	04/29/2021	06/15/2036
745332-BX-3	Puget Sound Pwr & Lt Co					1,152,216	108.3370	866,696	800,000	1,099,529	0	(18,419)	0	0	6.274	2.851	MS	14,779	50,192	01/21/2021	03/15/2037
745332-CA-2	Puget Sound Pwr & Lt Co					512,363	102.8860	370,390	360,000	493,425	0	(6,636)	0	0	5.757	2.825	AO	5,181	20,725	01/25/2021	10/01/2039
745332-CC-8	Puget Sound Pwr & Lt Co					12,171,338	101.1900	9,714,240	9,600,000	11,802,545	0	(95,613)	0	0	5.764	3.856	JJ	255,153	553,344	08/02/2021	07/15/2040
745332-CD-6	Puget Sound Pwr & Lt Co			2		1,453,804	101.9510	1,168,358	1,146,000	1,395,857	0	(10,403)	0	0	5.638	3.861	AO	13,640	64,611	11/14/2017	04/15/2041
745332-CE-4	Puget Sound Pwr & Lt Co					1,352,733	86.7700	1,092,434	1,259,000	1,336,378	0	(3,052)	0	0	4.434	3.942	MN	7,133	55,824	02/02/2018	11/15/2041
745332-CE-0	Puget Sound Pwr & Lt Co			2		3,000,000	66.9640	2,008,920	3,000,000	3,000,000	0	0	0	0	2.893	2.893	MS	25,555	86,790	09/08/2019	09/15/2051
745867-AM-3	Pulte Homes Inc					7,719,287	117.5720	6,094,932	5,184,000	7,134,726	0	(201,476)	0	0	7.875	2.837	JD	18,144	408,240	01/06/2021	06/15/2032
745867-AP-6	Pulte Homes Inc					5,550,893	109.3680	4,571,582	4,180,000	5,256,545	0	(97,539)	0	0	6.375	3.169	MN	34,050	266,475	01/06/2021	05/15/2033
745867-AT-8	Pulte Homes Inc					2,630,988	105.2830	2,013,011	2,192,000	2,501,153	0	(44,685)	0	0	6.000	2.763	FA	43,339	114,720	01/04/2021	02/15/2035
747262-AW-3	QVC INC			2		10,967,158	60.7290	7,166,022	11,800,000	11,206,368	0	38,462	0	0	5.450	6.098	FA	242,949	643,100	09/24/2020	08/15/2034
747525-AF-0	QUALCOMM Inc					4,800,650	98.2600	4,913,000	5,000,000	4,966,452	0	23,123	0	0	3.450	3.953	MN	19,646	172,500	10/13/2015	05/20/2025
747525-AK-9	QUALCOMM Inc					9,971,832	99.2570	11,352,023	11,437,000	10,171,377	0	29,694	0	0	4.800	5.702	MN	62,522	548,976	12/15/2015	05/20/2045
747525-AV-5	QUALCOMM Inc			2		912,893	91.6060	687,045	750,000	900,576	0	(4,478)	0	0	4.300	3.072	MN	3,673	32,250	02/26/2021	05/20/2047
747525-BT-9	QUALCOMM Inc					6,086,190	115.1730	6,380,584	5,540,000	6,083,163	0	(3,027)	0	0	6.000	5.330	MN	37,857	166,200	08/31/2023	05/20/2053
74834L-AA-3	Quest Diagnostics Inc					5,430,800	97.6150	3,904,600	4,000,000	5,243,425	0	(58,065)	0	0	5.750	3.252	JJ	96,472	230,000	08/21/2020	01/30/2040
74834L-AY-6	Quest Diagnostics Inc					21,557,807	90.6160	18,784,697	20,730,000	21,474,281	0	(22,631)	0	0	4.700	4.428	MS	246,284	974,310	02/25/2021	03/30/2045
74841C-AB-7	QUICKEN LOANS LLC/QUICKN					3,980,600	88.0770	3,523,080	4,000,000	3,985,837	0	1,672	0	0	3.875	3.932	MS	51,667	155,000	09/22/2020	03/01/2031
749685-AU-7	RPM Inc					15,851,582	94.6070	12,446,497	13,156,000	15,613,184	0	(74,934)	0	0	5.250	3.930	JD	57,558	690,690	06/24/2021	06/01/2045
749685-AW-3	RPM Inc			2		9,789,813	83.3180	8,205,157	9,848,000	9,796,032	0	160	0	0	4.250	4.275	JJ	192,993	418,540	06/16/2021	01/15/2048
749868-AN-1	RREEF AMERICA No. RD-13					5,000,000	99.8980	4,994,903	5,000,000	5,000,000	0	0	0	0	4.330	4.330	JJ	99,831	216,500	01/15/2014	01/15/2024
750236-AU-5	RADIAN GROUP INC			2		3,182,560	98.7960	3,285,835	3,336,000	3,283,155	0	66,723	0	0	4.500	6.711	AO	37,530	150,120	07/01/2022	10/01/2024
750236-AW-1	RADIAN GROUP INC			2		4,345,573	96.7490	4,450,454	4,600,000	4,409,313	0	51,808	0	0	4.875	6.318	MS	66,029	224,250	12/02/2022	03/15/2027
750236-AX-9	RADIAN GROUP INC			2		999,500	100.4750	1,004,750	1,000,000	999,822	0	138	0	0	6.625	6.641	MS	19,507	66,250	07/11/2022	03/15/2025
750731-AA-9	Raiders FC CTL					8,716,317	73.9560	6,446,274	8,716,317	8,716,317	0	0	0	0	3.744	3.773	MON	19,036	326,339	02/10/2020	02/10/2049
75458J-AC-1	RAYBURN CTRY SEC LLC					14,157,129	74.1610	10,894,251	14,690,000	14,167,802	0	10,672	0	0	3.354	3.567	JD	41,059	492,703	02/17/2023	12/01/2049
754730-AF-6	Raymond James Financial Inc					6,805,419	93.5180	6,021,624	6,439,000	6,777,309	0	(9,541)	0	0	4.950	4.558	JJ	146,970	318,731	02/25/2021	07/15/2046
754730-AH-2	Raymond James Financial Inc			2		8,962,850	75.6220	6,805,980	9,000,000	8,964,782	0	724	0	0	3.750	3.773	AO	84,375	337,500	03/18/2021	04/01/2051
75513E-AD-3	RAYTHEON TECH CORP					1,006,056	86.4430	1,037,316	1,200,000	1,017,066	0	11,010	0	0	2.250	5.029	JJ	13,500	0	07/11/2023	07/01/2030
75513E-BS-9	RAYTHEON TECH CORP					4,622,059	106.8730	4,729,130	4,425,000	4,539,099	0	(25,257)	0	0	7.100	6.338	MN	40,145	314,175	06/10/2020	11/15/2027
75513E-CC-3	RAYTHEON TECH CORP					3,799,125	81.6240	2,856,840	3,500,000	3,775,838	0	(8,944)	0	0	4.200	6.533	JD	6,533	147,000	04/27/2021	12/15/2044
75513E-CN-9	RAYTHEON TECH CORP					812,730	83.3900	833,900	1,000,000	827,236	0	14,506	0	0	2.375	4.965	MS	6,993	23,750	02/16/2023	03/15/2032
75513E-CR-0	RAYTHEON TECH CORP					250,407	101.9600	254,900	250,000	250,386	0	(20)	0	0	5.150	5.124	FA	4,435	6,438	03/23/2023	02/27/2033
75513E-CS-8	RAYTHEON TECH CORP			2		167,968	101.6950	162,712	160,000	167,881	0	(87)	0	0	5.375	5.048	FA	2,962	4,300	03/22/2023	02/27/2053

E10.53

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
756109-AR-5	REALTY INCOME CORP			2		2,984,970	.98	2,945,280	3,000,000	2,995,860	.0	1,372	.0	.0	4.125	4.178	AO	26,125	123,750	09/16/2014	10/15/2026
756109-BA-1	REALTY INCOME CORP			2		749,390	.77	777,580	1,000,000	764,496	.0	15,106	.0	.0	1.800	5.028	MS	5,300	9,000	03/24/2023	03/15/2033
756109-BP-8	REALTY INCOME CORP			2		1,019,550	105	1,052,780	1,000,000	1,018,701	.0	(849)	.0	.0	5.625	5.350	AO	12,188	28,125	06/13/2023	10/13/2032
756109-BR-4	REALTY INCOME CORP			2		1,482,360	100	1,508,085	1,500,000	1,483,719	.0	1,359	.0	.0	4.850	5.055	MS	21,421	48,904	08/24/2023	03/15/2030
756109-BT-0	REALTY INCOME CORP			2		2,700,858	.99	2,747,828	2,750,000	2,703,918	.0	3,060	.0	.0	4.900	5.124	JJ	96,197	.0	05/04/2023	07/15/2033
758750-AC-7	Regal Beloit Corporation					4,993,865	101	5,056,350	5,000,000	4,995,895	.0	2,030	.0	.0	6.050	6.092	FA	114,278	168,896	02/22/2023	02/15/2026
758750-AF-0	Regal Beloit Corporation			2		4,984,700	104	5,215,400	5,000,000	4,985,153	.0	453	.0	.0	6.400	6.443	AO	67,556	232,000	01/09/2023	04/15/2033
75884R-AT-0	Regency Centers LP			2		4,990,600	.98	4,943,100	5,000,000	4,999,510	.0	1,053	.0	.0	3.750	3.772	JD	8,333	187,500	07/07/2014	06/15/2024
75884R-AY-9	Regency Centers LP			2		1,848,810	.86	1,820,840	1,500,000	1,830,187	.0	(8,487)	.0	.0	4.650	3.335	MS	20,538	69,750	10/04/2021	03/15/2049
75886F-AF-4	Regeneron Pharmaceuticals			2		4,154,322	.65	2,765,065	4,190,000	4,156,673	.0	770	.0	.0	2.800	2.841	MS	34,544	117,320	02/25/2021	09/15/2050
75913M-AA-7	Regions Bank					6,639,524	101	4,815,259	4,731,000	6,381,826	.0	(96,312)	.0	.0	6.450	3.236	JD	4,238	305,150	06/30/2021	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP					12,365,339	112	8,290,587	8,423,000	11,921,617	.0	(192,539)	.0	.0	7.375	3.553	JD	36,236	621,196	07/13/2022	12/10/2037
75974E-AA-0	RENEWABLE ENGY					4,690,419	.96	4,505,286	4,690,419	4,690,419	.0	.0	.0	.0	4.110	4.110	MS	48,730	192,776	03/31/2016	03/31/2035
76009X-AB-4	RENSSELAER POLYTECHNIC I			2		7,650,000	.91	6,999,903	7,650,000	7,650,000	.0	.0	.0	.0	5.246	5.247	MS	133,773	401,319	12/12/2018	09/01/2048
760759-AK-6	Republic Services Inc					822,445	112	553,512	494,000	613,593	.0	(5,106)	.0	.0	6.200	4.132	MS	10,209	30,628	03/05/2015	03/01/2040
760759-BC-3	Republic Services Inc			2		2,171,474	102	2,172,385	2,120,000	2,169,008	.0	(2,465)	.0	.0	5.000	4.708	AO	26,500	53,883	04/26/2023	04/01/2034
761152-AA-6	ResMed Inc Series B					8,000,000	105	3,550,820	8,000,000	8,000,000	.0	.0	.0	.0	3.450	3.450	JJ	131,100	276,000	07/10/2019	07/10/2029
76131V-AA-1	RETAIL PROPERTIES OF AIE			2		9,952,600	.97	5,220,200	10,000,000	9,993,255	.0	5,360	.0	.0	4.000	4.058	MS	117,778	400,000	03/05/2015	03/15/2025
76132F-AB-3	RETAIL OPPORTUNITY INVES			2		6,162,500	.98	6,128,438	6,250,000	6,240,055	.0	10,019	.0	.0	4.000	4.172	JD	11,111	250,000	11/18/2014	12/15/2024
76169#-AJ-2	Reyes Holdings LLC Series 2017A					6,000,000	.94	4,430,577	6,000,000	6,000,000	.0	.0	.0	.0	3.710	3.710	AO	45,757	222,600	10/17/2017	10/17/2028
771196-AU-6	ROCHE HLDGS INC					10,016,663	123	8,528,959	6,930,000	9,401,741	.0	(117,826)	.0	.0	7.000	3.868	MS	161,700	485,100	07/10/2018	03/01/2039
771367-D*-7	Rochester G & E					2,000,000	.60	859,000	2,000,000	2,000,000	.0	.0	.0	.0	2.910	2.910	JD	2,587	58,200	12/15/2021	12/15/2051
77313L-AA-1	ROCKETMGTG CO-ISSUER INC			2		2,005,443	.92	334,000	2,350,000	2,092,434	.0	74,130	.0	.0	2.875	7.294	AO	14,263	67,563	03/27/2023	10/15/2026
77313L-AB-9	ROCKETMGTG CO-ISSUER INC			2		2,319,856	.85	1,068,000	2,950,000	2,373,453	.0	38,707	.0	.0	4.000	6.763	AO	24,911	114,000	04/17/2023	10/15/2033
773903-AC-3	Rockwell Automation Inc					14,925,370	.87	7,790,000	11,000,000	14,899,638	.0	(9,594)	.0	.0	5.200	3.773	JJ	263,756	572,000	03/01/2021	01/15/2098
773903-AE-9	Rockwell Automation Inc					12,979,528	111	2,472,372	10,106,000	12,316,185	.0	(115,431)	.0	.0	6.250	4.162	JD	52,635	631,625	07/08/2021	12/01/2037
773903-AH-2	Rockwell Automation Inc			2		498,330	.96	572,000	500,000	499,065	.0	162	.0	.0	3.500	3.540	MS	5,833	17,500	02/27/2019	03/01/2029
773903-AJ-8	Rockwell Automation Inc			2		16,056,935	.89	4,990,000	14,110,000	15,878,889	.0	(47,542)	.0	.0	4.200	3.425	MS	197,540	592,620	10/26/2020	03/01/2049
778296-AD-5	Ross Stores Inc					7,874,811	.97	629,000	7,905,000	7,803,909	.0	11,291	.0	.0	4.800	5.016	AO	80,104	379,440	07/14/2022	04/15/2030
778296-AE-3	Ross Stores Inc			2		17,937,411	.93	7,260,000	13,500,000	17,656,225	.0	(96,185)	.0	.0	5.450	3.608	AO	736,023	1,006,221	10/06/2021	04/15/2050
78349A-AC-7	RIIJI BARNABAS HEALTH			2		500,000	.77	966,000	500,000	500,000	.0	.0	.0	.0	3.477	3.477	JJ	8,693	17,385	10/24/2019	07/01/2049
78390X-AC-5	SAIC INC			2		2,462,444	.95	510,000	1,980,000	2,417,079	.0	(18,355)	.0	.0	5.950	4.091	JD	9,818	117,810	10/22/2021	12/01/2040
78403D-AV-2	SBA TOWER TRUST			2		523,800	.88	625,000	600,000	534,678	.0	10,878	.0	.0	1.840	5.528	MON	491	6,440	05/18/2023	04/15/2027
78409V-AQ-7	S&P Global Inc					7,579,505	.74	905,000	7,500,000	7,572,573	.0	(1,807)	.0	.0	3.250	3.194	JD	20,312	243,750	12/12/2019	12/01/2049
78409V-AR-5	S&P Global Inc			2		7,874,160	.59	966,000	8,000,000	7,880,845	.0	2,029	.0	.0	2.300	2.361	FA	69,511	184,000	08/10/2020	08/15/2060
78409V-AS-3	S&P Global Inc			2		568,445	.58	2,398,000	700,000	579,769	.0	11,324	.0	.0	1.250	4.253	FA	3,306	4,375	04/06/2023	08/15/2030
78409V-BL-7	S&P Global Inc			2		106,462	.83	910,000	130,000	106,757	.0	295	.0	.0	3.700	4.874	MS	1,603	2,405	03/23/2023	03/01/2052
78412D-AA-6	Semco Energy Inc Series 2020A-1					1,000,000	.85	1,760,000	1,000,000	1,000,000	.0	.0	.0	.0	2.450	2.450	AO	5,104	24,500	02/28/2020	04/21/2030
78413H-AB-5	SES					1,943,932	.75	647,000	2,200,000	1,965,030	.0	6,141	.0	.0	5.300	6.261	AO	28,178	116,600	05/26/2020	04/04/2043
78413K-AB-8	SES GLOBAL AMERICAS HLDG					21,874,000	.78	2,390,000	22,875,000	22,001,527	.0	20,282	.0	.0	5.300	5.607	MS	323,300	1,212,375	04/07/2020	03/25/2044
78433L-AF-3	SCE RECOVERY FUNDING LLC					207,306	.74	937,000	270,000	208,292	.0	986	.0	.0	3.240	4.915	MN	1,118	8,748	04/26/2023	11/15/2046
78486Q-AE-1	SVB Financial Group			2		559,481	.66	688,000	959,000	559,481	.0	17	398,967	.0	3.125	3.134	JD	.0	.0	06/02/2020	06/05/2030
78512*-AA-5	S&E REPLACEMENT POWER					3,109,142	.96	826,000	3,109,142	3,109,142	.0	.0	.0	.0	4.120	4.157	MON	356	128,097	01/04/2017	05/31/2029
785592-A*-7	SABINE PASS LIQUEFACTION					17,000,000	.99	1,390,000	17,000,000	17,000,000	.0	.0	.0	.0	5.000	5.000	MS	250,278	850,000	02/24/2017	09/15/2037
785592-AX-4	SABINE PASS LIQUEFACTION			2		12,961,992	.97	769,000	13,680,000	13,008,217	.0	46,225	.0	.0	4.500	5.421	MN	78,660	374,625	08/03/2023	05/15/2030

E10.54

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
785592-AZ-9	SABINE PASS LIQUEFACTION			2		2,006,960	105.4440	2,108,880	2,000,000	2,005,927	0	(972)	0	0	5.900	5.852	MS	34,744	93,744	11/29/2022	09/15/2037
78646U-AA-7	SAFEHOLD OPERATING PARTN			2		769,790	82.3860	823,860	1,000,000	793,274	0	21,131	0	0	2.800	6.321	JD	1,244	28,000	11/17/2022	06/15/2031
78646U-AB-5	SAFEHOLD OPERATING PARTN			2		5,276,862	81.2680	5,303,550	6,526,000	5,423,195	0	106,676	0	0	2.850	5.477	JJ	85,763	185,991	08/23/2022	01/15/2032
79466L-AF-1	SalesForceCom Inc			2		8,943,750	98.0650	8,825,850	9,000,000	8,972,222	0	5,860	0	0	3.700	3.779	AO	74,000	333,000	10/03/2018	04/11/2028
79466L-AL-8	SalesForceCom Inc			2		12,526,738	71.5620	8,719,830	12,185,000	12,508,661	0	(7,975)	0	0	2.900	2.760	JJ	162,941	353,365	09/09/2021	07/15/2051
79588T-AA-8	SAMMONS FINANCIAL GROUP					3,679,590	92.1210	2,763,630	3,000,000	3,607,960	0	(16,992)	0	0	7.000	5.330	AO	44,333	210,000	05/10/2019	10/15/2043
797440-BP-8	San Diego Gas & Elec Co					5,752,257	83.5330	5,240,025	6,273,000	5,825,505	0	15,562	0	0	3.950	4.530	MN	31,661	247,784	11/20/2020	11/15/2041
797440-BV-5	San Diego Gas & Elec Co			2		457,964	80.3500	321,400	400,000	453,457	0	(1,614)	0	0	3.750	2.944	JD	1,250	15,000	02/11/2021	06/01/2047
797440-BX-1	San Diego Gas & Elec Co			2		480,836	82.6300	330,520	400,000	475,261	0	(1,997)	0	0	4.100	3.021	JD	729	16,400	02/11/2021	06/15/2049
79766D-TK-5	SAN FRANCISCO CALIF CITY &CNTY			2		3,000,000	69.5220	2,085,660	3,000,000	3,000,000	0	0	0	0	2.958	2.957	MN	14,790	88,740	08/06/2020	05/01/2051
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY			2		2,622,005	76.2480	2,668,680	3,500,000	2,631,663	0	9,658	0	0	3.345	5.024	MN	19,513	58,538	05/04/2023	05/01/2051
79766D-UW-7	SAN FRANCISCO CALIF CITY &CNTY			2		500,000	83.2250	416,125	500,000	500,000	0	0	0	0	3.333	3.333	MN	2,778	16,665	01/26/2022	05/01/2037
80282K-AE-6	SANTANDER HOLDINGS USA			2		5,013,800	98.8990	4,944,950	5,000,000	5,002,544	0	(1,560)	0	0	4.500	4.465	JJ	102,500	225,000	07/16/2015	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA			2		2,102,480	97.1960	1,943,920	2,000,000	2,046,939	0	(13,192)	0	0	4.400	3.637	JJ	41,067	88,000	07/05/2019	07/13/2027
80386W-AA-3	SASOL FINANCING USA LLC			2		1,046,250	99.4780	994,780	1,000,000	1,003,476	0	(21,889)	0	0	5.875	3.607	MS	15,340	58,750	01/05/2022	03/27/2024
80386W-AD-7	SASOL FINANCING USA LLC			2		3,000,000	84.3350	2,530,050	3,000,000	3,000,000	0	0	0	0	5.500	5.500	MS	47,208	165,000	03/11/2021	03/18/2031
80386W-AF-2	SASOL FINANCING USA LLC			2		702,650	102.1320	714,924	700,000	702,418	0	(232)	0	0	8.750	8.668	MN	9,868	30,625	04/27/2023	05/03/2029
806851-AG-6	SCHLUMBERGER HLDGS CORP			2		63,772	98.5580	64,063	65,000	64,621	0	181	0	0	4.000	4.312	JD	72	2,600	11/20/2018	12/21/2025
806851-AK-7	SCHLUMBERGER HLDGS CORP			2		7,045,950	97.1700	7,235,278	7,446,000	7,122,992	0	55,930	0	0	3.900	5.016	MN	35,493	290,394	03/30/2023	05/17/2028
808513-AM-7	Charles Schwab Corp			2		10,521,600	96.9350	9,693,500	10,000,000	10,113,494	0	(58,260)	0	0	3.450	2.823	FA	132,250	345,000	04/20/2016	02/13/2026
808513-AZ-8	Charles Schwab Corp			2		4,979,850	97.0980	4,854,900	5,000,000	4,988,841	0	1,940	0	0	4.000	4.049	FA	83,333	200,000	10/29/2018	02/01/2029
808513-BJ-3	Charles Schwab Corp			2		12,218,125	79.1050	9,492,600	12,000,000	12,160,437	0	(20,149)	0	0	4.000	3.796	MJSD	40,000	480,000	03/15/2021	12/01/2030
808513-BW-4	Charles Schwab Corp			2		3,895,107	95.1900	3,807,600	4,000,000	3,935,610	0	18,257	0	0	3.300	3.832	AO	33,000	132,000	09/24/2021	04/01/2027
808513-BX-2	Charles Schwab Corp			2		1,667,595	90.3130	1,512,743	1,675,000	1,669,531	0	864	0	0	2.750	2.812	AO	11,516	46,063	09/24/2021	10/01/2029
812127-AA-6	Sealed Air Corp			2		5,015,000	100.9260	5,046,300	5,000,000	5,011,870	0	(3,130)	0	0	6.125	6.039	FA	127,604	153,976	01/17/2023	02/01/2028
81373P-AA-1	SECURIAN FINANCIAL GROUP			2		8,922,870	83.3930	7,505,370	9,000,000	8,930,159	0	1,472	0	0	4.800	4.855	AO	91,200	432,000	10/02/2018	04/15/2048
81618T-AC-4	Office Properties Income Trust			2		9,889,530	78.6570	7,865,700	10,000,000	9,985,388	0	12,845	0	0	4.500	4.640	FA	187,500	450,000	02/05/2015	02/01/2025
816300-AH-0	Selective Insurance Group			2		376,362	96.2460	288,738	300,000	371,612	0	(1,709)	0	0	5.375	3.865	MS	5,375	16,125	02/11/2021	03/01/2049
816851-BJ-7	Sempra Energy			2		1,306,368	82.4310	989,172	1,200,000	1,299,022	0	(2,672)	0	0	4.000	3.484	FA	20,000	48,000	02/24/2021	02/01/2048
81728U-AA-2	SENSATA TECH INC			2		613,697	93.0010	651,007	700,000	622,320	0	8,623	0	0	4.375	6.609	FA	11,569	15,313	02/21/2023	02/15/2030
81728X-AA-6	SENTARA HEALTHCARE			2		4,000,000	68.8610	2,754,440	4,000,000	4,000,000	0	0	0	0	2.927	2.927	MN	19,513	117,080	10/07/2021	11/01/2051
817565-CE-2	Service Corp Intl			2		821,672	98.2500	804,668	819,000	820,267	0	(333)	0	0	5.125	5.075	JD	3,498	41,974	05/08/2019	06/01/2029
81762P-AE-2	SERVICENOW INC			2		645,272	82.2600	658,080	800,000	656,709	0	11,437	0	0	1.400	4.546	MS	3,733	5,600	05/12/2023	09/01/2030
817826-AG-5	7-ELEVEN INC			2		2,264,719	64.4110	1,587,731	2,465,000	2,275,358	0	4,324	0	0	2.800	3.228	FA	27,033	69,020	06/24/2021	02/10/2051
82340*-AA-5	Shepherds Flat SERIES A-1-a			2		11,147,500	100.2670	10,026,709	10,000,000	10,786,185	0	(143,709)	0	0	6.950	5.100	JAJO	117,764	695,000	05/05/2021	04/30/2032
824348-AS-5	Sherwin Williams Co			2		11,991,600	89.3710	11,991,600	12,000,000	11,993,440	0	176	0	0	4.550	4.554	FA	227,500	546,000	11/14/2016	08/01/2045
824348-AX-4	Sherwin Williams Co			2		5,452,908	91.6980	4,442,768	4,845,000	5,393,060	0	(14,861)	0	0	4.500	3.759	JD	18,169	218,025	10/10/2019	06/01/2047
824348-BH-8	Sherwin Williams Co			2		380,751	81.4590	264,742	325,000	376,726	0	(1,727)	0	0	4.400	3.326	FA	5,958	14,300	08/11/2021	02/01/2045
824348-BK-1	Sherwin Williams Co			2		2,991,510	80.3680	2,411,040	3,000,000	2,992,203	0	177	0	0	3.800	3.816	FA	43,067	114,000	08/12/2019	08/15/2049
828807-CZ-8	Simon Property Group LP			2		7,980,958	84.3450	6,747,600	8,000,000	7,983,793	0	377	0	0	4.250	4.264	MN	29,278	340,000	09/27/2017	11/30/2046
828807-DM-6	Simon Property Group LP			2		3,006,435	83.9130	3,104,781	3,700,000	3,060,924	0	54,489	0	0	2.200	5.140	FA	33,917	40,700	04/03/2023	02/01/2031
828807-DT-1	Simon Property Group LP			2		3,613,896	85.4770	3,760,988	4,400,000	3,664,900	0	51,004	0	0	2.650	5.209	FA	48,583	58,300	04/13/2023	02/01/2032
828807-DU-8	Simon Property Group LP			2		7,206,696	103.4050	7,445,160	7,200,000	7,206,696	0	0	0	0	5.500	5.486	MS	124,300	198,000	06/01/2023	03/08/2033
82894*-AY-3	jr simplot No. 4			2		15,000,000	95.5390	14,330,868	15,000,000	15,000,000	0	0	0	0	4.210	4.210	FA	231,550	631,500	02/19/2016	02/19/2031
82967N-BG-2	SIRIUS XM RADIO INC			2		1,131,582	89.2390	1,249,346	1,400,000	1,155,429	0	23,847	0	0	4.125	7.578	JJ	28,875	28,875	03/27/2023	07/01/2030

E10.55



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Fore	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82967N-BJ-6	SIRIUS XM RADIO INC			2		1,000,000	.92 5480	925,480	1,000,000	1,000,000	.0	.0	.0	.0	4.000	4.000	JJ	18,444	40,000	06/07/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			2		4,790,565	.85 6730	4,926,198	5,750,000	4,892,422	.0	82,205	.0	.0	3.875	6.324	MS	74,271	222,813	10/20/2022	09/01/2031
830867-AB-3	DELTA AIR LINES/SKYMILES					24,146,687	.98 4050	24,227,311	24,620,000	24,169,146	.0	68,938	.0	.0	4.750	5.371	JAJJ	230,642	820,563	08/03/2023	10/20/2028
832248-AZ-1	Smithfield Foods Inc			2		8,052,720	.95 8440	7,667,520	8,000,000	8,017,709	.0	(5,694)	.0	.0	4.250	4.167	FA	141,667	340,000	01/25/2017	02/01/2027
832248-BB-3	Smithfield Foods Inc			2		487,610	.95 8530	423,670	442,000	470,732	.0	(5,122)	.0	.0	5.200	3.762	AO	5,746	22,984	07/17/2020	04/01/2029
832696-AM-0	J M Smucker Company					981,373	.93 0440	949,049	1,020,000	990,150	.0	1,996	.0	.0	4.250	4.587	MS	12,764	43,350	03/25/2019	03/15/2035
832696-AP-3	J M Smucker Company					15,963,050	.87 6840	14,029,440	16,000,000	15,992,581	.0	(641)	.0	.0	4.375	4.373	MS	206,111	700,000	10/15/2019	03/15/2045
833034-AL-5	Snap-On Inc			2		10,227,976	.88 8710	8,410,751	9,464,000	10,177,758	.0	(20,874)	.0	.0	4.100	3.603	MS	129,341	388,024	12/20/2021	03/01/2048
833034-AM-3	Snap-On Inc			2		718,173	.76 0870	509,783	670,000	714,572	.0	(1,173)	.0	.0	3.100	2.739	MN	3,462	20,770	11/02/2020	05/01/2050
833794-AB-6	SODEXO INC			2		6,373,047	.85 0640	6,805,120	8,000,000	6,546,598	.0	156,060	.0	.0	2.718	5.807	AO	45,300	217,440	12/08/2022	04/16/2031
83416W-AA-1	SOLAR STAR FUNDING LLC					2,682,051	.99 3160	2,402,289	2,418,834	2,633,211	.0	(17,438)	.0	.0	5.375	3.813	JD	361	130,012	10/22/2020	06/30/2035
83419M-AA-0	SOLARIS MIDSTREAM HOLDIN			2		1,000,000	.101 4700	1,014,700	1,000,000	1,000,000	.0	.0	.0	.0	7.625	7.625	AO	19,063	76,250	03/24/2021	04/01/2026
83421F-AA-1	SOLGEN LLC					7,882,873	.93 7010	7,386,360	7,882,873	7,882,873	.0	.0	.0	.0	3.930	3.931	JD	861	309,797	09/30/2016	09/30/2036
835495-AJ-1	SONOCO PRODUCTS CO			2		30,643,872	.102 0480	26,337,568	25,809,000	29,977,252	.0	(178,152)	.0	.0	5.750	4.338	MN	247,336	1,484,018	10/04/2021	11/01/2040
837004-BX-7	South Carolina Elec & Gas Co					1,000,000	.103 2660	1,342,458	1,300,000	1,469,266	.0	(14,897)	.0	.0	5.300	3.647	MN	8,804	68,900	08/05/2016	05/15/2033
837004-CG-3	South Carolina Elec & Gas Co			2		1,783,407	.91 4200	1,595,279	1,745,000	1,776,252	.0	(1,032)	.0	.0	4.600	4.459	JD	3,568	80,270	10/23/2015	06/15/2043
837004-CJ-7	South Carolina Elec & Gas Co			2		3,535,830	.94 6520	2,839,560	3,000,000	3,509,646	.0	(4,603)	.0	.0	5.100	4.224	JD	12,750	153,000	08/08/2017	06/01/2065
838518-AA-6	SOUTH JERSEY INDUSTRIES					9,382,850	.80 4520	8,045,200	10,000,000	9,458,890	.0	55,267	.0	.0	5.020	5.923	AO	105,978	502,000	08/04/2022	04/15/2031
84055B-AA-1	SOUTH32 TREASURY USA			2		4,624,780	.90 2100	4,510,500	5,000,000	4,662,891	.0	31,083	.0	.0	4.350	5.358	AO	46,521	217,500	12/02/2022	04/14/2032
842400-FT-5	Southern Calif Edison Co					865,896	.81 6430	653,144	800,000	858,682	.0	(2,449)	.0	.0	3.900	3.341	JD	2,600	31,200	12/10/2020	12/01/2041
842400-GG-2	Southern Calif Edison Co					2,070,110	.81 7320	1,634,640	2,000,000	2,065,336	.0	(1,783)	.0	.0	4.000	3.785	AO	20,000	80,000	03/24/2021	04/01/2047
842400-GK-3	Southern Calif Edison Co			2		6,207,122	.84 1910	6,474,288	7,690,000	6,223,850	.0	16,728	.0	.0	4.125	5.570	MS	105,738	168,919	07/12/2023	03/01/2048
842400-GR-8	Southern Calif Edison Co			2		2,444,754	.91 9370	2,390,362	2,600,000	2,447,014	.0	2,260	.0	.0	4.875	5.301	MS	42,250	63,375	04/03/2023	03/01/2049
842400-GU-1	Southern Calif Edison Co			2		4,898,786	.85 8970	5,024,975	5,850,000	4,967,163	.0	68,377	.0	.0	1.250	5.032	JD	10,969	131,625	05/25/2023	06/01/2030
842400-GY-3	Southern Calif Edison Co			2		2,979,210	.67 9900	2,039,700	3,000,000	2,980,589	.0	460	.0	.0	2.950	2.985	FA	36,875	88,500	01/05/2021	02/01/2051
842400-HM-8	Southern Calif Edison Co					493,882	.86 1130	490,844	570,000	498,562	.0	4,680	.0	.0	2.750	4.626	FA	6,531	7,838	05/04/2023	02/01/2032
842400-HT-3	Southern Calif Edison Co			2		8,541,143	.107 4890	8,652,865	8,050,000	8,517,436	.0	(23,707)	.0	.0	5.950	5.106	MN	79,829	239,488	06/29/2023	11/01/2032
842400-HU-0	Southern Calif Edison Co					9,049,939	.102 7130	9,244,170	9,000,000	9,044,603	.0	(5,336)	.0	.0	5.300	5.162	MS	159,000	237,175	07/12/2023	03/01/2028
842434-CJ-9	Southern Calif Gas Co					2,659,695	.99 2120	1,984,240	2,000,000	2,596,177	.0	(27,086)	.0	.0	5.125	2.881	MN	13,097	102,500	09/08/2021	11/15/2040
842434-CL-4	Southern Calif Gas Co					9,805,927	.87 2390	6,934,628	7,949,000	6,924,920	.0	(61,420)	.0	.0	4.450	3.022	MS	104,154	353,731	12/03/2021	03/15/2044
842434-CR-1	Southern Calif Gas Co					3,129,172	.84 5510	2,139,140	2,530,000	3,091,240	.0	(16,202)	.0	.0	4.125	2.841	JD	8,697	104,363	09/08/2021	06/01/2048
842434-CS-9	Southern Calif Gas Co			2		1,310,613	.85 0890	952,997	1,120,000	1,293,360	.0	(4,486)	.0	.0	4.300	3.368	JJ	22,207	48,160	12/11/2019	01/15/2049
842434-CT-7	Southern Calif Gas Co					1,812,630	.79 5960	1,193,940	1,500,000	1,795,213	.0	(7,723)	.0	.0	3.950	2.861	FA	22,383	59,250	01/07/2022	02/15/2050
842587-DR-5	Southern Co			2		1,257,782	.102 0840	1,286,258	1,260,000	1,257,956	.0	174	.0	.0	5.200	5.222	JD	2,912	37,674	05/15/2023	06/15/2033
84265V-AE-5	SOUTHERN COPPER CORP					11,439,740	.112 1010	10,089,090	9,000,000	11,155,641	.0	(90,660)	.0	.0	6.750	4.607	AO	126,563	607,500	04/27/2021	04/16/2040
8426EP-AE-8	SOUTHERN CO GAS CAPITAL			2		991,140	.67 6500	676,500	1,000,000	991,577	.0	186	.0	.0	3.150	3.196	MS	7,963	31,500	09/07/2021	09/30/2051
843452-AY-9	Southern Nat Gas Co					2,814,978	.106 5760	2,259,411	2,120,000	2,630,705	.0	(62,136)	.0	.0	7.350	3.499	FA	58,865	155,820	12/02/2020	02/15/2031
843452-AZ-6	Southern Nat Gas Co					3,502,163	.117 0690	3,570,605	3,050,000	3,479,348	.0	(22,814)	.0	.0	8.000	5.810	MS	81,333	122,000	06/02/2023	03/01/2032
84346L-AA-8	SOUTHERN NATURAL GAS			2		6,070,086	.84 1200	4,348,163	5,169,000	6,013,948	.0	(23,365)	.0	.0	4.800	3.726	MS	73,055	248,112	01/07/2022	03/15/2047
843646-AM-2	Southern Power Co					3,991,160	.98 5640	3,942,560	4,000,000	3,998,035	.0	966	.0	.0	4.150	4.177	JD	13,833	166,000	11/12/2015	12/01/2025
843830-B*-0	Southern Star Series 2020D					4,000,000	.89 8730	3,594,917	4,000,000	4,000,000	.0	.0	.0	.0	3.350	3.351	JJ	62,161	134,000	11/18/2020	11/18/2027
844895-AW-2	Southwest Gas Corp					19,686,660	.85 8420	13,657,462	15,910,000	19,298,051	.0	(124,259)	.0	.0	4.875	3.358	AO	193,903	775,613	12/02/2020	10/01/2043
844895-AX-0	Southwest Gas Corp			2		2,148,043	.75 1080	1,543,469	2,055,000	2,141,020	.0	(2,813)	.0	.0	3.800	3.513	AO	19,523	78,090	12/09/2020	09/29/2046
845011-AB-1	Southwest Gas Corp			2		1,310,350	.79 0820	842,223	1,065,000	1,292,109	.0	(6,112)	.0	.0	4.150	2.937	JD	3,683	44,198	12/09/2020	06/01/2049
845011-AD-7	Southwest Gas Corp			2		4,472,703	.65 9850	2,969,325	4,500,000	4,474,024	.0	575	.0	.0	3.180	3.212	FA	54,060	143,100	09/09/2021	08/15/2051

E10.56

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
845011-AF-2	Southwest Gas Corp			2		998,670	102.9680	1,029,680	1,000,000	998,927	0	237	0	0	5.800	5.831	JD	4,833	58,000	11/29/2022	12/01/2027
845467-AL-3	Southwestern Energy Co			2		10,208,000	99.6640	9,966,400	10,000,000	10,022,877	0	(60,637)	0	0	5.700	5.419	JJ	250,167	570,000	01/22/2015	01/23/2025
845743-BN-2	Southwestern Pub Svc Co			2		1,270,450	89.0980	890,980	1,000,000	1,236,453	0	(10,677)	0	0	4.500	2.758	FA	17,000	45,000	09/16/2020	08/15/2041
84756N-AD-1	Spectra Energy Partners LP			2		5,257,400	99.8170	4,990,850	5,000,000	5,000,000	0	(29,911)	0	0	4.750	4.108	MS	69,931	237,500	02/12/2014	03/15/2024
84756N-AE-9	Spectra Energy Partners LP			2		2,586,800	102.4680	2,049,360	2,000,000	2,538,791	0	(18,423)	0	0	5.950	3.999	MS	31,733	119,000	04/20/2021	09/25/2043
84860*-AB-9	Spirits of St. Louis BB Club No. R-22					1,351,724	94.5520	1,278,077	1,351,724	1,351,724	0	0	0	0	3.850	3.869	MJSD	145	52,041	02/10/2015	06/30/2036
848609-AA-1	SPIRITS NEWCO No. R-43					8,067,715	99.1930	8,002,574	8,067,715	8,067,715	0	0	0	0	5.300	5.335	MJSD	1,188	427,589	02/20/2014	06/30/2036
84861T-AC-2	SPIRIT REALTY LP					5,962,680	98.1240	5,887,440	6,000,000	5,988,367	0	3,955	0	0	4.450	4.527	MS	78,617	267,000	08/11/2016	09/15/2026
85172F-AM-1	ONEMAIN FINANCE CORP					958,500	101.3080	1,013,080	1,000,000	978,822	0	16,034	0	0	6.875	8.772	MS	20,243	68,750	09/20/2022	03/15/2025
85205T-AN-0	SPIRIT AEROSYSTEMS INC			2		9,934,468	109.5520	10,407,440	9,500,000	9,860,013	0	(71,281)	0	0	9.375	8.217	MN	76,693	907,943	03/06/2023	11/30/2029
85234F-AB-1	STADIUM FUNDING TRUST No. 57					6,532,098	93.6130	6,114,898	6,532,098	6,532,098	0	0	0	0	5.000	5.001	AO	81,651	326,854	06/19/2013	04/01/2039
85236F-AA-1	SRM ESCROW ISSUER LLC			2		7,010,000	98.6040	6,902,280	7,000,000	7,005,151	0	(1,625)	0	0	6.000	5.971	MN	70,000	420,000	10/30/2020	11/01/2028
853496-AH-0	STANDARD INDUSTRIES INC			2		1,233,375	86.1760	1,421,904	1,650,000	1,241,441	0	8,066	0	0	3.375	8.052	JJ	25,678	0	10/23/2023	01/15/2031
854502-AA-9	STANLEY BLACK & DECKER I					1,221,471	96.6430	1,024,416	1,060,000	1,192,621	0	(5,428)	0	0	5.200	4.152	MS	18,373	55,120	07/24/2018	09/01/2040
854502-AJ-0	STANLEY BLACK & DECKER I			2		16,152,322	91.7920	11,703,480	12,750,000	15,913,957	0	(85,803)	0	0	4.850	3.334	MN	79,015	618,375	10/12/2021	11/15/2048
854502-AN-1	STANLEY BLACK & DECKER I			2		799,576	61.7300	530,878	860,000	803,298	0	1,332	0	0	2.750	3.114	MN	3,022	23,650	02/24/2021	11/15/2050
855244-AM-1	Starbucks Corp			2		26,921,430	80.4670	21,726,090	27,000,000	26,931,214	0	1,720	0	0	3.750	3.766	JD	84,375	1,012,500	02/06/2018	12/01/2047
855244-BA-6	Starbucks Corp			2		4,220,922	77.6990	3,107,960	4,000,000	4,208,319	0	(4,809)	0	0	3.500	3.206	MN	17,889	140,000	02/02/2023	11/15/2050
857477-AN-3	State Street Corp			2		4,511,660	98.4500	4,430,250	4,500,000	4,501,335	0	(1,355)	0	0	3.300	3.268	JD	6,188	148,500	05/05/2015	12/16/2024
857477-BF-9	State Street Corp			2		3,341,851	89.4870	2,953,071	3,300,000	3,326,375	0	(4,102)	0	0	3.031	2.881	MN	16,670	100,023	01/21/2020	11/01/2034
857477-BV-4	State Street Corp			3		3,594,420	94.3140	3,583,932	3,800,000	3,611,300	0	16,880	0	0	4.164	5.027	FA	64,611	79,116	04/20/2023	08/04/2033
857477-CA-9	State Street Corp			2		7,473,267	98.4480	7,501,738	7,620,000	7,489,571	0	16,304	0	0	4.821	5.121	JJ	158,169	183,680	03/02/2023	01/26/2034
858119-BK-5	Steel Dynamics Inc			2		6,001,940	92.3700	5,542,200	6,000,000	6,001,021	0	(188)	0	0	3.450	3.446	AO	43,700	207,000	12/09/2019	04/15/2030
858119-BP-4	Steel Dynamics Inc			2		1,362,786	69.3570	970,998	1,400,000	1,365,228	0	779	0	0	3.250	3.391	AO	9,606	45,500	02/11/2021	10/15/2050
85855C-AE-0	STELLANTIS FIN US INC			2		8,200,947	107.8390	8,681,040	8,050,000	8,195,915	0	(5,032)	0	0	6.375	6.097	MS	155,382	256,594	08/24/2023	09/12/2032
86038A-AA-0	STEWART INFORMATION SERV			2		8,078,990	78.0580	7,025,220	9,000,000	8,188,021	0	77,552	0	0	3.600	4.950	MN	41,400	324,000	11/17/2022	11/15/2031
860630-AD-4	Stifel Financial Corp			2		18,767,011	99.0370	18,643,715	18,825,000	18,821,290	0	6,556	0	0	4.250	4.287	JJ	362,251	800,063	11/30/2016	07/18/2024
860630-AG-7	Stifel Financial Corp			2		8,888,632	90.8090	8,960,124	9,867,000	9,006,791	0	108,465	0	0	4.000	5.638	MN	50,431	394,680	12/05/2022	05/15/2030
86074Q-AP-7	STILLWATER MINING CO			2		1,529,235	89.1870	1,556,313	1,745,000	1,593,879	0	45,609	0	0	4.000	7.403	MN	8,725	69,800	09/21/2022	11/16/2026
86172*-AA-9	Stone Point Credit Corporation					6,000,000	99.1280	5,947,697	6,000,000	6,000,000	0	0	0	0	5.830	5.830	MN	40,810	339,701	05/25/2021	05/19/2025
863667-AE-1	Stryker Corporation			2		4,621,798	88.4520	4,201,470	4,750,000	4,642,903	0	3,524	0	0	4.100	4.273	AO	48,688	194,750	04/21/2017	04/01/2043
863667-AG-6	Stryker Corporation			2		675,164	91.3640	502,502	550,000	662,579	0	(4,090)	0	0	4.375	3.000	MN	3,075	24,063	10/26/2020	05/15/2044
863667-AJ-0	Stryker Corporation			2		26,402,860	95.8430	24,200,358	25,250,000	26,243,258	0	(27,129)	0	0	4.625	4.343	MS	343,856	1,167,813	05/25/2017	03/15/2046
86468@-AK-8	SUEZ Water Series A					5,000,000	62.7080	3,135,400	5,000,000	5,000,000	0	0	0	0	3.040	3.040	MN	21,533	152,000	11/10/2021	11/10/2051
86614R-AN-7	SUMMIT MATERIALS LLC/FIN			2		4,047,445	96.8430	4,314,356	4,455,000	4,111,443	0	53,706	0	0	5.250	7.095	JJ	107,848	216,825	04/17/2023	01/15/2029
866677-AJ-6	SUN COMMUNITIES OPER LP			2		9,969,690	101.4280	10,142,800	10,000,000	9,971,856	0	2,166	0	0	5.700	5.740	JJ	262,833	281,833	01/11/2023	01/15/2033
86765B-AN-9	Sunoco Logistics Part OP			2		3,053,160	99.6360	2,989,080	3,000,000	3,000,000	0	(6,939)	0	0	4.250	4.016	AO	31,875	127,500	11/12/2014	04/01/2024
86765B-AP-4	Sunoco Logistics Part OP			2		470,915	92.2210	461,105	500,000	473,002	0	690	0	0	5.300	5.755	AO	6,825	26,500	10/30/2020	04/01/2044
86787G-AJ-1	Suntrust Bank			2		10,072,000	95.4860	9,548,600	10,000,000	10,018,985	0	(7,796)	0	0	3.300	3.214	MN	42,167	330,000	06/09/2016	05/15/2026
86801F-A@-5	Sunstone Hotel					8,000,000	97.8010	7,824,044	8,000,000	7,936,771	0	(232,733)	0	0	4.790	5.009	JJ	182,020	425,700	01/10/2017	01/10/2028
87089H-AB-9	SWISS RE TREASURY (US)					608,685	86.0660	430,330	500,000	597,954	0	(3,836)	0	0	4.250	2.898	JD	1,476	21,250	02/11/2021	12/06/2042
87164D-VJ-6	SYNOVUS BANK GA			2		998,060	96.1570	961,570	1,000,000	998,363	0	303	0	0	5.625	5.670	FA	21,250	28,125	02/08/2023	02/15/2028
871829-AN-7	Sysco Corp			2		3,284,280	109.2000	3,276,000	3,000,000	3,268,834	0	(10,828)	0	0	6.625	5.734	MS	57,417	198,750	07/08/2022	03/17/2039
871829-AY-3	Sysco Corp			2		1,051,090	92.4470	924,470	1,000,000	1,043,644	0	(1,201)	0	0	4.850	4.528	AO	12,125	48,500	11/15/2016	10/01/2045
871829-BM-8	Sysco Corp			2		2,273,840	112.2360	1,750,882	1,560,000	2,184,759	0	(29,752)	0	0	6.600	3.315	AO	25,740	102,960	11/24/2020	04/01/2040

E10.57

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
871829-BN-6	Sysco Corp			2		23,100,173	117.5220	19,884,722	16,920,000	22,697,030	0	(121,228)	0	0	6.600	4.368	AO	279,180	1,116,720	07/10/2020	04/01/2050
87246Y-AC-0	TIAA ASSET MGMT FIN LLC					12,071,120	98.5270	11,823,240	12,000,000	12,007,040	0	(8,160)	0	0	4.125	4.053	MN	82,500	495,000	10/28/2014	11/01/2024
872540-AU-3	TJX Cos Inc New			2		35,064,000	94.3570	25,004,605	26,500,000	34,400,228	0	(204,975)	0	0	4.500	2.857	AO	251,750	1,192,500	09/28/2020	04/15/2050
87264A-AZ-8	T-MOBILE USA INC			2		35,247,786	88.4480	25,296,128	28,600,000	34,763,281	0	(151,430)	0	0	4.500	3.256	AO	271,700	1,287,000	04/27/2021	04/15/2050
87264A-BN-4	T-MOBILE USA INC			2		997,930	72.3240	723,240	1,000,000	998,040	0	44	0	0	3.300	3.311	FA	12,467	33,000	09/22/2020	02/15/2051
87264A-BX-2	T-MOBILE USA INC			2		749,925	83.3100	624,825	750,000	749,948	0	6	0	0	2.250	2.251	MN	2,156	16,875	10/19/2020	11/15/2031
872898-AE-1	TSMC ARIZONA CORP			2		20,281,715	79.2960	15,962,285	20,130,000	20,274,581	0	(3,405)	0	0	3.250	3.210	AO	119,941	654,225	01/07/2022	10/25/2051
873050-CG-4	TTX Co					3,927,780	89.4170	2,682,510	3,000,000	3,833,681	0	(29,673)	0	0	4.650	2.848	JD	6,200	139,500	09/18/2020	06/15/2044
873050-CH-2	TTX Co					9,998,500	97.9380	9,793,800	10,000,000	9,999,896	0	97	0	0	3.600	3.601	JJ	166,000	360,000	11/13/2014	01/15/2025
873050-CJ-8	TTX Co			2		466,088	82.6930	330,772	400,000	461,335	0	(2,151)	0	0	3.900	2.905	FA	6,500	15,600	09/27/2021	02/01/2045
873050-CM-1	TTX Co			2		9,989,600	85.8260	8,582,600	10,000,000	9,991,341	0	228	0	0	4.200	4.206	JJ	210,000	420,000	06/06/2016	07/01/2046
873050-CN-9	TTX Co			2		5,542,504	93.0940	3,787,995	4,069,000	5,425,130	0	(38,360)	0	0	4.600	2.729	FA	77,989	187,174	09/28/2021	02/01/2049
87470L-AH-4	TALLGRASS MNG PRTRN/FIN			2		1,697,033	100.6040	1,710,268	1,700,000	1,698,207	0	942	0	0	7.500	7.563	AO	31,875	127,500	10/20/2022	10/01/2025
875127-AW-2	Tampa Elec Co			2		5,121,008	105.9640	5,409,462	5,105,000	5,124,470	0	(1,413)	0	0	6.150	6.099	MN	40,117	313,958	07/08/2021	05/15/2037
875127-BF-8	Tampa Elec Co			2		8,098,918	86.4140	5,484,697	6,347,000	7,973,786	0	(43,375)	0	0	4.450	2.986	JD	12,553	282,442	01/25/2021	06/15/2049
875127-BG-6	Tampa Elec Co			2		2,963,220	75.6080	2,268,240	3,000,000	2,966,237	0	743	0	0	3.625	3.692	JD	4,833	108,750	07/22/2019	06/15/2050
875127-BL-5	Tampa Elec Co			2		490,345	95.5870	501,832	525,000	490,780	0	435	0	0	5.000	5.453	JJ	12,104	13,125	03/09/2023	07/15/2052
87612B-BN-1	TARGA RESOURCES PARTNERS			2		3,259,268	103.3660	3,307,712	3,200,000	3,252,322	0	(6,946)	0	0	6.875	6.275	JJ	101,444	92,813	08/10/2023	01/15/2029
87612B-BS-0	TARGA RESOURCES PARTNERS			2		2,444,958	97.2700	2,626,290	2,700,000	2,469,560	0	24,602	0	0	4.875	6.392	FA	54,844	131,625	01/05/2023	02/01/2031
87612B-BU-5	TARGA RESOURCES PARTNERS			2		1,705,520	91.4310	1,828,620	2,000,000	1,730,497	0	24,977	0	0	4.000	6.150	JJ	36,889	80,000	01/04/2023	01/15/2032
87612E-BF-2	Target Corporation			2		9,030,840	82.7180	8,271,800	10,000,000	9,163,935	0	22,225	0	0	3.625	4.206	AO	76,528	362,500	05/02/2017	04/15/2046
87612E-BG-0	Target Corporation			2		8,845,030	86.4980	7,784,820	9,000,000	8,864,077	0	3,347	0	0	3.900	3.999	MN	44,850	351,000	11/13/2017	11/15/2047
87612E-BJ-4	Target Corporation			2		87,538	89.2800	89,280	100,000	88,717	0	1,179	0	0	2.350	4.478	FA	888	1,175	03/30/2023	02/15/2030
87612E-BR-6	Target Corporation			2		1,211,149	99.3440	1,281,538	1,290,000	1,211,858	0	708	0	0	4.800	5.207	JJ	28,552	29,412	06/12/2023	01/15/2053
87612G-AA-9	TARGA RESOURCES CORP			2		12,377,056	92.0220	12,818,665	13,930,000	12,451,497	0	74,442	0	0	4.200	5.713	FA	243,775	292,530	07/13/2023	02/01/2033
87612G-AC-5	TARGA RESOURCES CORP			2		1,997,160	105.3460	2,106,920	2,000,000	1,997,781	0	621	0	0	6.125	6.141	MS	36,069	83,708	01/03/2023	03/15/2033
87612G-AD-3	TARGA RESOURCES CORP			2		1,956,860	108.2690	2,165,380	2,000,000	1,957,567	0	707	0	0	6.500	6.666	FA	49,111	78,000	01/03/2023	02/15/2053
87724R-AJ-1	TAYLOR MORRISON COMM			2		7,715,000	96.8470	6,779,290	7,000,000	7,510,997	0	(73,433)	0	0	5.125	3.771	FA	149,479	358,750	02/17/2021	08/01/2030
878091-BF-3	Teachers Insurance & Annuity			2		593,805	87.3270	436,635	500,000	585,315	0	(2,493)	0	0	4.270	3.211	MN	2,728	21,350	06/11/2020	05/15/2047
87901J-AH-8	TEGNA Inc			2		1,227,938	91.7530	1,353,357	1,475,000	1,234,118	0	6,180	0	0	5.000	8.692	MS	21,715	0	02/23/2023	09/15/2029
880451-AU-3	TENNESSEE GAS PIPELINE			2		4,110,068	115.1060	3,251,745	2,825,000	3,965,394	0	(65,397)	0	0	7.625	3.734	AO	53,852	215,406	10/04/2021	04/01/2037
880451-AZ-2	TENNESSEE GAS PIPELINE			2		998,010	88.1240	881,240	1,000,000	998,711	0	188	0	0	2.900	2.923	MS	9,667	29,000	02/19/2020	03/01/2030
88104L-AE-3	TERRAFORM POWER OPERATIN			2		2,052,928	97.2210	2,187,473	2,250,000	2,090,791	0	32,059	0	0	5.000	7.023	JJ	47,188	106,250	03/09/2023	01/31/2028
88104L-AG-8	TERRAFORM POWER OPERATIN			2		821,000	93.1100	744,880	800,000	811,490	0	(2,558)	0	0	4.750	4.357	JJ	17,522	38,000	02/25/2020	01/15/2030
882384-A*-1	TEXAS EASTERN TRANSMISSI			2		1,000,000	76.0590	760,589	1,000,000	1,000,000	0	0	0	0	3.100	3.100	AO	7,750	31,000	10/01/2020	10/01/2040
882389-CC-1	Texas Eastern Trans			2		2,167,660	112.0630	2,241,260	2,000,000	2,152,895	0	(13,591)	0	0	7.000	5.843	JJ	64,556	140,000	12/02/2022	07/15/2032
88240T-AB-7	TEXAS ELECTRIC MKT STABL			2		3,999,619	98.3520	3,934,080	4,000,000	3,999,830	0	104	0	0	4.966	4.966	FA	82,767	224,022	06/08/2022	02/01/2042
88240T-AC-5	TEXAS ELECTRIC MKT STABL			2		2,999,704	97.6010	2,928,030	3,000,000	2,999,868	0	81	0	0	5.057	5.057	FA	63,213	171,095	06/08/2022	08/01/2046
88240T-AD-3	TEXAS ELECTRIC MKT STABL			2		100,843	100.4680	100,468	100,000	100,829	0	(14)	0	0	5.167	5.017	FA	2,153	2,584	03/01/2023	02/01/2050
882508-BD-5	Texas Instruments Inc			2		13,467,007	90.8370	11,945,066	13,150,000	13,434,234	0	(7,147)	0	0	4.150	4.007	MN	69,732	545,725	03/29/2019	05/15/2048
882508-BP-8	Texas Instruments Inc			2		760,936	95.0920	760,736	800,000	763,586	0	2,650	0	0	3.650	4.287	FA	10,950	14,600	03/23/2023	08/16/2032
882508-CB-8	Texas Instruments Inc			2		331,350	103.9020	332,486	320,000	330,646	0	(705)	0	0	4.900	4.446	MS	4,660	7,840	03/30/2023	03/14/2033
882884-B#-5	Texas-New Mexico Series 2019C					5,000,000	81.7770	4,088,850	5,000,000	5,000,000	0	0	0	0	3.920	3.920	MS	50,089	196,000	03/29/2019	03/29/2039
882884-C*-8	Texas-New Mexico Series 2019D					2,000,000	79.2770	1,585,540	2,000,000	2,000,000	0	0	0	0	4.060	4.060	MS	20,751	81,200	03/29/2019	03/29/2044
88307*-AA-3	TEXOMA WIND LLC					3,186,813	96.5280	3,076,182	3,186,813	3,186,813	0	0	0	0	4.120	4.120	JD	365	131,297	01/25/2017	06/30/2034

E10.58

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883203-BU-4	Textron Inc					4,990,050	99.7100	4,985,500	5,000,000	4,999,806	0	1,152	0	0	4.300	4.324	MS	71,667	215,000	01/23/2014	03/01/2024
883203-BV-2	Textron Inc			2		2,997,090	98.3320	2,949,960	3,000,000	2,999,594	0	334	0	0	3.875	3.887	MS	38,750	116,250	10/23/2014	03/01/2025
883556-CU-4	Thermo Fisher Scientific Inc			2		1,036,650	103.2480	1,032,480	1,000,000	1,034,273	0	(2,377)	0	0	4.950	4.468	MN	5,500	49,500	03/24/2023	11/21/2032
88579Y-AH-4	3M Co					660,570	81.7480	490,488	600,000	653,737	0	(1,821)	0	0	3.875	3.271	JD	1,033	23,250	01/21/2020	06/15/2044
88579Y-AW-1	3M Co			2		4,724,550	73.0790	3,653,950	5,000,000	4,753,911	0	7,043	0	0	3.125	3.439	MS	44,271	156,250	08/08/2019	09/19/2046
88579Y-AZ-4	3M Co			2		5,099,455	76.4860	3,512,237	4,592,000	5,054,033	0	(13,799)	0	0	3.625	3.014	AO	35,142	166,460	10/26/2020	10/15/2047
88579Y-BD-2	3M Co			2		14,054,680	85.6030	10,700,375	12,500,000	13,926,146	0	(39,599)	0	0	4.000	3.299	MS	148,611	500,000	08/24/2021	09/14/2048
88579Y-BK-6	3M Co			2		12,324,520	72.6290	9,078,625	12,500,000	12,340,250	0	3,876	0	0	3.250	3.324	FA	141,059	406,250	12/05/2019	08/26/2049
88579Y-BP-5	3M Co			2		6,783,267	79.1540	4,488,032	5,670,000	6,701,295	0	(27,291)	0	0	3.700	2.715	AO	44,289	209,790	01/07/2021	04/15/2050
886546-AB-6	Tiffany & Co			2		1,504,410	98.8390	1,482,585	1,500,000	1,500,329	0	(512)	0	0	3.800	3.764	AO	14,250	57,000	09/22/2014	10/01/2024
886546-AD-2	Tiffany & Co			2		7,561,383	95.2210	7,531,981	7,910,000	7,607,645	0	7,935	0	0	4.900	5.203	AO	96,898	387,590	06/09/2017	10/01/2044
88732J-AJ-7	Time Warner Cable Inc					4,610,880	98.6510	3,946,040	4,000,000	4,461,078	0	(23,226)	0	0	6.550	5.331	MN	43,667	262,000	05/11/2016	05/01/2037
88732J-BD-9	Time Warner Cable Inc			2		4,250,000	78.6050	3,930,250	5,000,000	4,380,102	0	18,431	0	0	4.500	5.576	MS	66,250	225,000	06/02/2015	09/15/2042
887389-AJ-3	Timken Company					13,009,930	98.6310	12,822,030	13,000,000	12,999,365	0	(1,544)	0	0	3.875	3.863	MS	167,917	503,750	12/15/2014	09/01/2024
887389-AL-8	Timken Company			2		3,370,045	91.7910	3,212,685	3,500,000	3,386,973	0	10,817	0	0	4.125	4.594	AO	36,094	144,375	06/30/2022	04/01/2032
88738T-AA-8	TIMKEN CO					1,035,427	104.4950	1,047,040	1,002,000	1,029,582	0	(5,289)	0	0	6.875	6.147	FA	26,024	68,888	11/16/2022	05/08/2028
88947E-AU-4	TOLL BROS FINANCE CORP			2		846,250	93.8330	938,330	1,000,000	869,263	0	17,885	0	0	3.800	6.532	MN	6,333	38,000	09/14/2022	11/01/2029
891092-AE-8	The Toro Company					8,281,550	107.3730	7,891,916	7,350,000	8,179,812	0	(46,693)	0	0	6.625	5.363	MN	81,156	486,938	11/18/2022	05/01/2037
891160-IU-9	Toronto Dominion Bk Ontario			2		15,764,100	95.9970	15,359,520	16,000,000	15,848,169	0	16,474	0	0	3.625	3.767	MS	170,778	580,000	01/10/2019	09/15/2031
89147L-F#-2	Tortoise Energy Infrastructure No. T-7					1,936,000	99.8410	1,932,913	1,936,000	1,936,000	0	0	0	0	4.160	4.160	JJ	35,571	80,538	01/22/2014	01/22/2024
891490-AR-5	Tosco Corp					12,960,300	107.7490	10,774,900	10,000,000	10,942,902	0	(287,860)	0	0	7.800	4.410	JJ	390,000	780,000	11/03/2015	01/01/2027
89236T-FT-7	Toyota Motor Credit Corp					4,981,350	97.7630	4,888,150	5,000,000	4,989,789	0	1,820	0	0	3.650	3.695	JJ	87,701	182,500	01/03/2019	01/08/2029
89255#-AA-9	VU TRADEMARK					10,982,825	97.1680	10,671,814	10,982,825	10,982,825	0	0	0	0	4.920	4.971	MON	45,030	540,355	07/03/2018	07/01/2048
893045-AE-4	TRANS-ALLEGHENY INTERSTA					9,516,830	98.0170	9,311,615	9,500,000	9,502,656	0	(1,795)	0	0	3.850	3.829	JD	30,479	365,750	12/09/2014	06/01/2025
89307#-AA-7	TRANS BAY CABLE					5,729,440	86.9060	4,979,232	5,729,440	5,729,440	0	0	0	0	2.930	2.940	MJSD	466	167,873	06/29/2017	06/30/2047
893521-AB-0	TRANSATLANTIC HOLDINGS					17,363,285	129.6880	16,632,486	12,825,000	16,645,238	0	(157,496)	0	0	8.000	5.184	MN	88,350	1,026,000	10/19/2021	11/30/2039
893574-AB-9	TRANSCONT GAS PIPE LINE			2		4,391,404	99.2930	4,408,609	4,440,000	4,392,911	0	1,506	0	0	5.400	5.494	FA	90,576	119,880	04/20/2023	08/15/2041
893574-AK-9	TRANSCONT GAS PIPE LINE			2		1,924,242	96.9690	1,939,380	2,000,000	1,933,157	0	8,915	0	0	4.000	4.889	MS	23,556	40,000	05/18/2023	03/15/2028
89407#-AG-3	TRANSWESTN PIP Series B Note 34					2,000,000	101.5330	2,030,660	2,000,000	2,000,000	0	0	0	0	5.660	5.660	JD	6,918	113,200	12/09/2009	12/09/2024
894164-AA-0	TRAVEL + LEISURE CO					7,635,548	89.6770	7,814,454	8,714,000	7,777,233	0	117,588	0	0	4.500	6.680	JD	32,678	392,130	10/21/2023	12/01/2029
89417E-AL-3	TRAVELERS COS INC					5,102,500	82.5840	4,129,200	5,000,000	5,086,200	0	(2,543)	0	0	3.750	3.635	MN	23,958	187,500	11/01/2016	05/15/2046
89417E-AN-9	TRAVELERS COS INC					1,986,064	87.1680	1,394,688	1,600,000	1,953,306	0	(10,419)	0	0	4.050	2.772	MS	20,520	64,800	10/02/2020	03/07/2048
89417E-AP-4	TRAVELERS COS INC					5,904,963	87.2170	4,385,271	5,028,000	5,827,388	0	(21,251)	0	0	4.100	3.164	MS	66,998	206,148	10/21/2020	03/04/2049
89417E-AS-8	TRAVELERS COS INC			2		1,886,717	108.0060	1,987,310	1,840,000	1,886,383	0	(335)	0	0	5.450	5.279	MN	10,028	50,140	06/23/2023	05/25/2053
89566E-AK-4	TRISTATE GEN&TRANS ASSN					458,184	76.0360	304,144	400,000	454,300	0	(1,652)	0	0	4.250	3.369	JD	1,417	17,000	07/29/2021	06/01/2046
896239-AA-8	Trimble Navigation Lfd					9,677,979	99.0520	9,568,423	9,660,000	9,600,018	0	(2,319)	0	0	4.750	4.725	JD	38,238	458,850	12/18/2014	02/01/2024
896239-AC-4	Trimble Navigation Lfd					976,400	100.6100	1,006,100	1,000,000	981,604	0	3,567	0	0	4.900	5.370	JD	2,178	49,000	07/13/2022	06/15/2028
896288-AA-5	TRINET GROUP INC					5,016,538	89.5740	5,399,521	6,028,000	5,170,218	0	130,078	0	0	3.500	6.810	MS	70,327	197,855	03/09/2023	03/01/2029
89787E-AA-9	TRUSTAGE FINANCIAL GROUP					10,806,820	87.2780	9,600,580	11,000,000	10,828,423	0	15,815	0	0	4.625	4.850	AO	107,403	508,750	11/16/2022	04/15/2032
89788K-AA-4	TRUIST BANK					2,315,280	82.9610	2,488,830	3,000,000	2,406,713	0	76,620	0	0	2.250	6.138	MS	20,625	67,500	10/19/2022	03/11/2030
89788M-AL-6	TRUIST FINANCIAL CORP					390,836	98.5830	394,332	400,000	392,624	0	1,788	0	0	4.873	5.558	JJ	8,392	9,746	04/26/2023	01/26/2029
89788M-AM-4	TRUIST FINANCIAL CORP					5,711,984	96.9040	5,620,432	5,800,000	5,719,278	0	7,294	0	0	5.122	5.358	JJ	127,908	148,538	06/16/2023	01/26/2034
89788M-AP-7	TRUIST FINANCIAL CORP					300,000	102.0790	306,237	300,000	300,000	0	0	0	0	5.867	5.867	JD	1,125	8,801	06/05/2023	06/08/2034
89788M-AA-8	TRUIST FINANCIAL CORP					4,610,300	93.1770	4,658,850	5,000,000	4,656,320	0	38,813	0	0	4.916	5.924	JJ	104,465	245,800	09/22/2022	07/28/2033
898320-AF-6	TRUIST FINANCIAL CORP					7,553,425	91.1200	6,064,036	6,655,000	7,293,362	0	(91,576)	0	0	5.100	3.364	MS	113,135	339,405	01/25/2021	03/01/2030

E10.59

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
898384-AY-8	TRUSTEES OF UNION COLL					244,428	.95 8840	230,122	240,000	241,247	.0	(469)	.0	.0	3.750	3.531	JJ	4,500	9,000	05/18/2016	07/01/2026
902494-AX-1	Tyson Foods Inc			2		1,032,670	.98 8960	988,960	1,000,000	1,001,550	.0	(3,959)	.0	.0	3.950	3.538	FA	14,922	39,500	12/18/2014	08/15/2024
902494-AY-9	Tyson Foods Inc			2		3,673,800	.91 9090	2,757,270	3,000,000	3,598,110	.0	(19,660)	.0	.0	5.150	3.732	FA	58,367	154,500	11/27/2019	08/15/2044
902494-BD-4	Tyson Foods Inc			2		3,861,220	.83 9490	3,693,756	4,400,000	3,869,705	.0	8,485	.0	.0	4.550	5.469	JD	16,127	200,200	04/03/2023	06/02/2047
902494-BH-5	Tyson Foods Inc			2		11,239,778	.90 8960	8,407,880	9,250,000	11,069,291	.0	(45,580)	.0	.0	5.100	3.838	MS	121,869	471,750	02/11/2021	09/28/2048
902494-BJ-1	Tyson Foods Inc			2		498,235	.98 1060	490,530	500,000	499,405	.0	257	.0	.0	4.000	4.058	MS	6,667	20,000	02/13/2019	03/01/2026
90265E-AN-0	UDR INC			2		908,660	.94 2590	942,590	1,000,000	926,411	.0	15,865	.0	.0	3.500	5.560	JJ	16,139	35,000	11/16/2022	01/15/2028
90265E-AP-5	UDR INC			2		907,740	.96 5090	965,090	1,000,000	922,824	.0	12,636	.0	.0	4.400	6.198	JJ	18,944	44,000	10/19/2022	01/26/2029
90265E-AS-9	UDR INC			2		3,391,440	.82 7790	3,311,160	4,000,000	3,450,484	.0	38,024	.0	.0	3.100	4.736	MN	20,667	124,000	06/03/2022	11/01/2034
902691-B4-0	UGI UTILITIES			2		1,000,000	.64 1310	641,310	1,000,000	1,000,000	.0	.0	.0	.0	3.120	3.120	AO	6,500	31,200	04/16/2020	04/16/2050
902691-B8-2	UGI UTILITIES			2		10,000,000	.83 5120	8,351,200	10,000,000	10,000,000	.0	.0	.0	.0	4.550	4.550	FA	189,583	455,000	02/01/2019	02/01/2049
902917-AH-6	Waste Management Inc			C		17,529,610	.11 1480	18,895,160	17,000,000	17,177,828	.0	(32,899)	.0	.0	7.000	6.727	JJ	548,722	1,190,000	06/08/2007	07/15/2028
902973-BC-9	US Bancorp			2		2,000,000	.78 7520	1,575,040	2,000,000	2,000,000	.0	.0	.0	.0	3.700	3.717	JAJU	15,622	74,000	10/19/2021	01/15/2027
90320W-AH-6	UPMC			2		2,400,000	.10 4160	2,433,984	2,400,000	2,400,000	.0	.0	.0	.0	5.377	5.377	MN	16,489	76,353	04/04/2023	05/15/2043
903638-AC-4	USTA NATL TENNIS Series C					7,145,601	.90 4040	6,459,916	7,145,601	7,145,601	.0	.0	.0	.0	3.290	3.254	JJ	112,974	235,090	05/26/2016	07/08/2036
90380-AA-9	Ullico Infrastructure					4,738,291	.88 4920	4,192,998	4,738,291	4,738,291	.0	.0	.0	.0	3.860	3.861	MS	46,233	182,898	02/11/2021	03/30/2040
904000-AB-2	ULTRAMAR DIAMOND SHAMRCK					6,489,300	.10 6970	5,434,850	5,000,000	6,251,018	.0	(65,135)	.0	.0	6.750	4.322	AO	71,250	337,500	02/10/2020	10/15/2037
906548-CH-3	Union Elec Co			2		842,420	.13 4560	657,280	500,000	803,288	.0	(15,081)	.0	.0	8.450	3.332	MS	12,440	42,250	04/29/2021	03/15/2039
906548-CN-0	Union Elec Co			2		9,956,700	.82 7300	8,273,000	10,000,000	9,961,483	.0	923	.0	.0	4.000	4.025	AO	100,000	400,000	04/03/2018	04/01/2048
906548-CW-0	Union Elec Co			2		3,593,060	.10 3290	3,615,255	3,500,000	3,592,682	.0	(378)	.0	.0	5.450	5.270	MS	56,165	96,435	07/20/2023	03/15/2053
907818-CX-4	Union Pacific Corp			2		1,522,710	.10 7890	1,510,544	1,400,000	1,518,221	.0	(4,489)	.0	.0	6.150	5.261	MN	14,350	86,100	03/27/2023	05/01/2037
907818-DU-9	Union Pacific Corp			2		6,734,500	.91 1180	5,467,080	6,000,000	6,622,687	.0	(20,876)	.0	.0	4.750	3.979	JD	12,667	285,000	02/06/2018	12/15/2043
907818-DZ-8	Union Pacific Corp			2		9,250,910	.84 1070	7,245,818	8,615,000	9,177,630	.0	(18,472)	.0	.0	4.150	3.689	JJ	164,858	357,523	08/11/2021	01/15/2045
907818-EG-9	Union Pacific Corp			2		8,400,210	.82 5020	5,775,140	7,000,000	8,368,330	.0	(14,640)	.0	.0	4.375	3.480	MN	39,132	306,250	10/04/2021	11/15/2065
907818-ER-5	Union Pacific Corp			2		13,064,926	.83 0840	10,800,920	13,000,000	13,061,918	.0	(521)	.0	.0	4.100	4.076	MS	156,939	533,000	09/18/2017	09/15/2067
907818-FE-3	Union Pacific Corp			2		780,173	.81 7940	527,571	645,000	775,577	.0	(2,070)	.0	.0	3.950	3.012	FA	9,625	25,478	09/23/2021	08/15/2059
907818-FG-8	Union Pacific Corp			2		2,629,507	.81 7190	2,051,964	2,511,000	2,623,706	.0	(1,538)	.0	.0	3.839	3.614	MS	27,045	96,397	01/21/2020	03/20/2060
907818-FL-7	Union Pacific Corp			2		1,499,325	.77 3170	1,159,755	1,500,000	1,499,352	.0	.5	.0	.0	3.750	3.752	FA	22,813	56,250	01/28/2020	02/05/2070
907818-FV-5	Union Pacific Corp			2		994,910	.75 2120	752,120	1,000,000	995,068	.0	62	.0	.0	3.550	3.574	MN	4,043	35,500	05/17/2021	05/20/2061
907818-FX-1	Union Pacific Corp			2		2,540,052	.88 7660	2,591,967	2,920,000	2,594,004	.0	23,952	.0	.0	2.800	4.617	FA	40,880	40,880	06/05/2023	02/14/2032
907818-GA-0	Union Pacific Corp			2		4,986,750	.79 5930	3,979,650	5,000,000	4,986,921	.0	93	.0	.0	3.850	3.862	FA	73,257	192,500	02/09/2022	02/14/2072
907818-GC-6	Union Pacific Corp			2		1,063,796	.10 2130	1,082,599	1,060,000	1,063,759	.0	(37)	.0	.0	4.950	4.924	MS	16,324	26,235	05/24/2023	09/09/2052
909318-AA-5	UNITED AIR 2018-1 AA PTT					3,245,227	.3 2082	3,376,193	3,376,193	3,291,858	.0	10,529	.0	.0	3.500	4.096	MS	39,389	118,167	01/24/2019	03/01/2030
90931G-AA-7	UNITED AIR 2020-1 A PTT					5,210,322	.10 3590	5,311,784	5,240,565	5,213,505	.0	3,183	.0	.0	5.875	6.180	JAJU	64,998	76,971	08/31/2023	10/15/2027
90931M-AA-4	UNITED AIR 2016-1 A PTT					6,150,663	.89 3460	5,495,372	6,150,663	6,150,663	.0	.0	.0	.0	3.450	3.450	JJ	102,562	212,198	06/06/2016	01/07/2030
90931V-AA-4	UNITED AIR 2018-1 A PTT					3,036,067	.87 6340	2,662,491	3,038,194	3,036,879	.0	152	.0	.0	3.700	3.709	MS	37,471	112,413	02/07/2018	03/01/2030
90932D-AA-3	UNITED AIR 2016-2 A PTT					3,439,251	.87 4160	3,006,456	3,439,251	3,439,251	.0	.0	.0	.0	3.100	3.100	AO	24,877	106,617	09/13/2016	04/07/2030
90932J-AA-0	UNITED AIR 2019-2 AA PTT					3,333,882	.84 8180	2,827,732	3,333,882	3,333,882	.0	.0	.0	.0	2.700	2.700	MN	15,002	90,015	09/03/2019	05/01/2032
90932L-AH-0	UNITED AIRLINES INC					500,000	.93 6280	468,140	500,000	500,000	.0	.0	.0	.0	4.625	4.625	AO	4,882	23,125	04/14/2021	04/15/2029
90932L-AJ-6	UNITED AIR 2023-1 A PTT					8,344,670	.10 8000	8,398,500	8,250,000	8,340,984	.0	(3,686)	.0	.0	5.800	5.635	JJ	253,871	.0	08/24/2023	07/15/2036
911312-AJ-5	United Parcel Service					931,697	.11 5110	847,381	740,000	892,272	.0	(7,800)	.0	.0	6.200	4.240	JJ	21,156	45,880	06/08/2018	01/15/2038
911312-AN-6	United Parcel Service			2		3,768,935	.10 3330	3,100,290	3,090,000	3,670,144	.0	(26,159)	.0	.0	4.875	3.373	MN	19,248	150,638	01/09/2020	11/15/2040
911312-BN-5	United Parcel Service			2		2,447,856	.84 8000	2,247,200	2,650,000	2,469,062	.0	4,334	.0	.0	3.750	4.206	MN	12,698	99,375	09/07/2018	11/15/2047
911312-BO-8	United Parcel Service			2		6,112,620	.91 1870	5,471,220	6,000,000	6,102,260	.0	(2,382)	.0	.0	4.250	4.139	MS	75,083	255,000	04/12/2019	03/15/2049
911312-BS-4	United Parcel Service			2		10,113,090	.80 5510	8,055,100	10,000,000	10,103,050	.0	(2,619)	.0	.0	3.400	3.339	MS	113,333	340,000	12/12/2019	09/01/2049

E10.60

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911312-BV-7	United Parcel Service			2		1,243,988	104.0220	1,300,275	1,250,000	1,244,715	0	202	0	0	5.200	5.239	AO	16,250	65,000	03/19/2020	04/01/2040
911365-BG-8	United Rentals NA Inc			2		6,458,030	97.7000	6,594,750	6,750,000	6,520,962	0	48,879	0	0	4.875	5.828	JJ	151,734	329,063	09/23/2022	01/15/2028
911365-BQ-6	United Rentals NA Inc			2		8,542,531	101.5990	8,640,995	8,505,000	8,535,435	0	6,302	0	0	6.000	5.895	JD	22,680	531,563	11/17/2022	12/15/2029
91159H-HK-9	US Bancorp			2		6,813,048	98.7850	6,519,810	6,600,000	6,615,661	0	(24,855)	0	0	3.600	3.206	MS	72,600	237,600	01/06/2015	09/11/2024
91159H-JF-8	US Bancorp			2		388,848	98.5730	394,292	400,000	391,315	0	2,467	0	0	4.548	5.500	JJ	8,035	9,096	04/26/2023	07/22/2028
91159H-JG-6	US Bancorp			2		18,619,300	94.8510	18,495,945	19,500,000	18,724,091	0	92,301	0	0	4.967	5.525	JJ	427,783	968,565	12/02/2022	07/22/2033
91159H-JL-5	US Bancorp			2		5,000,000	95.8320	4,791,600	5,000,000	5,000,000	0	0	0	0	4.839	4.839	FA	100,813	120,975	01/26/2023	02/01/2034
913017-BS-7	United Technologies Corp					11,931,730	103.7010	10,453,061	10,080,000	11,529,676	0	(59,612)	0	0	5.700	4.448	AO	121,296	574,560	01/22/2021	04/15/2040
913017-BT-5	United Technologies Corp					9,263,750	90.9350	8,184,150	9,000,000	9,212,626	0	(7,523)	0	0	4.500	4.312	JD	33,750	405,000	02/25/2016	06/01/2042
913017-CA-5	United Technologies Corp			2		2,424,940	85.5970	1,711,940	2,000,000	2,386,635	0	(13,297)	0	0	4.150	2.908	MN	10,606	83,000	01/12/2021	05/15/2045
91324P-BW-1	UnitedHealth Group Inc					1,281,780	92.4810	924,810	1,000,000	1,248,131	0	(10,880)	0	0	4.375	2.615	MS	12,882	43,750	10/26/2020	03/15/2042
91324P-CD-2	UnitedHealth Group Inc					1,007,790	92.6730	926,730	1,000,000	1,006,436	0	(223)	0	0	4.250	4.200	MS	12,514	42,500	11/14/2016	03/15/2043
91324P-CR-1	UnitedHealth Group Inc					6,858,068	97.2290	5,906,662	6,075,000	6,756,225	0	(20,363)	0	0	4.750	3.961	JJ	133,059	288,563	02/26/2021	07/15/2045
91324P-CX-8	UnitedHealth Group Inc			2		5,157,502	88.7550	3,691,320	4,159,000	5,087,433	0	(29,030)	0	0	4.200	2.851	JJ	80,546	174,678	07/16/2021	01/15/2047
91324P-CZ-3	UnitedHealth Group Inc			2		3,538,340	89.3740	2,573,971	2,880,000	3,493,559	0	(18,700)	0	0	4.250	2.956	AO	25,840	122,400	08/24/2021	04/15/2047
91324P-DL-3	UnitedHealth Group Inc			2		8,408,470	89.4830	7,337,606	8,200,000	8,394,805	0	(5,498)	0	0	4.250	4.084	JD	15,489	348,500	02/24/2021	06/15/2048
91324P-DQ-2	UnitedHealth Group Inc			2		3,749,200	91.6560	2,749,680	3,000,000	3,684,182	0	(18,638)	0	0	4.450	3.106	JD	5,933	133,500	10/19/2020	12/15/2048
91324P-ER-9	UnitedHealth Group Inc			2		1,692,088	105.8340	1,693,344	1,600,000	1,686,333	0	(5,755)	0	0	5.350	4.603	FA	32,338	42,800	03/30/2023	02/15/2033
91324P-ES-7	UnitedHealth Group Inc			2		449,082	113.3490	464,731	410,000	448,631	0	(451)	0	0	5.875	5.235	FA	9,100	12,044	03/22/2023	02/15/2053
91324P-EW-8	UnitedHealth Group Inc			2		2,361,901	101.1130	2,376,156	2,350,000	2,361,858	0	(43)	0	0	5.050	5.015	AO	25,054	64,942	07/28/2023	04/15/2053
91412N-AF-7	UNIVERSITY OF CHICAGO					505,605	103.9520	519,760	500,000	505,300	0	(305)	0	0	5.420	5.227	AO	6,775	13,550	07/14/2023	10/01/2030
91481C-AA-8	UNIVERSITY OF PENNSYLVAN					3,235,931	93.4940	2,084,916	2,230,000	3,231,214	0	(2,039)	0	0	4.674	3.161	MS	34,743	104,230	08/13/2021	09/01/2112
914906-AX-0	Univision Communications Inc			2		8,535,578	99.8290	8,602,265	8,617,000	8,547,722	0	8,085	0	0	7.375	7.534	JD	1,765	635,504	02/02/2023	06/30/2030
91529Y-AD-8	UNUM GROUP					3,630,480	108.4130	3,252,390	3,000,000	3,410,325	0	(37,518)	0	0	7.375	5.343	JD	9,833	221,250	03/06/2017	06/15/2032
918204-AR-9	VF Corp					4,997,160	97.1590	3,886,360	4,000,000	4,687,520	0	(56,732)	0	0	6.000	3.873	AO	50,667	240,000	01/03/2018	10/15/2033
918204-AT-5	VF Corp					2,861,078	98.0070	2,156,154	2,200,000	2,713,186	0	(27,375)	0	0	6.450	4.190	MN	23,650	141,900	01/03/2018	11/01/2037
918204-BC-1	VF Corp			2		1,855,730	83.4800	1,669,600	2,000,000	1,863,336	0	16,459	0	0	2.950	4.096	AO	11,144	59,000	11/08/2022	04/23/2030
91863B-AC-7	Vista Global Holdings Limited Series C					15,000,000	73.7920	11,068,825	15,000,000	15,000,000	0	0	0	0	3.360	3.360	AO	98,000	504,000	11/02/2021	10/21/2036
91864#-AA-8	VPC Class A-1					19,369,696	100.0000	19,369,696	19,369,696	19,369,696	0	0	0	0	4.250	4.273	MJSD	2,255	112,825	12/22/2023	12/01/2027
91864#-AB-6	VPC Class B-1					11,589,706	100.0000	11,589,706	11,589,706	11,589,706	0	0	0	0	5.250	5.285	MJSD	1,667	83,280	07/22/2023	12/01/2027
91913Y-AL-4	Valero Energy Corp					13,719,148	109.7920	11,967,328	10,900,000	13,247,563	0	(126,728)	0	0	6.625	4.463	JD	32,094	722,125	04/20/2021	06/15/2037
91913Y-AT-7	Valero Energy Corp					11,978,474	91.8490	9,970,209	10,855,000	11,862,628	0	(28,863)	0	0	4.900	4.232	MS	156,614	531,895	10/17/2019	03/15/2045
920253-AE-1	VALMONT INDUSTRIES			2		11,927,822	89.4680	10,956,251	12,246,000	11,949,370	0	2,915	0	0	5.250	5.406	AO	160,729	642,915	07/30/2020	10/01/2054
920253-AF-8	VALMONT INDUSTRIES			2		17,808,596	90.4380	16,143,183	17,850,000	17,836,401	0	(2,338)	0	0	5.000	4.991	AO	223,125	892,500	09/25/2020	10/01/2044
920355-AH-7	Valspar Corp					10,026,790	97.4840	9,748,400	10,000,000	10,002,640	0	(3,064)	0	0	3.300	3.268	FA	137,500	330,000	01/15/2015	02/01/2025
920355-AK-0	Valspar Corp					2,986,800	96.8260	2,904,780	3,000,000	2,996,976	0	1,397	0	0	3.950	4.002	JJ	54,642	118,500	07/22/2020	01/15/2026
92203#-AZ-1	Vanguard Group Inc Series L					31,000,000	63.5310	19,694,595	31,000,000	31,000,000	0	0	0	0	3.250	3.250	FA	361,021	1,007,500	07/30/2020	08/22/2060
92277G-AB-3	VENTAS REALTY LP			2		4,052,190	96.7620	2,902,860	3,000,000	3,973,723	0	(35,339)	0	0	5.700	3.390	MS	43,225	171,000	09/24/2021	09/30/2043
92277G-AF-4	VENTAS REALTY LP			2		3,483,700	81.0030	2,430,090	3,000,000	3,449,125	0	(14,938)	0	0	4.375	3.361	FA	54,688	131,250	08/18/2021	02/01/2045
92343V-AW-4	Verizon Communications					3,466,604	100.1930	2,457,734	2,453,000	3,372,250	0	(39,486)	0	0	6.000	3.164	AO	36,795	147,180	07/20/2021	04/01/2041
92343V-CX-0	Verizon Communications					1,655,446	91.3010	1,192,391	1,306,000	1,634,760	0	(8,784)	0	0	4.522	3.062	MS	17,389	59,057	08/04/2021	09/15/2048
92343V-DS-0	Verizon Communications					2,955,746	100.5700	2,234,665	2,222,000	2,915,819	0	(17,580)	0	0	5.012	3.201	AO	23,511	111,367	09/08/2021	04/15/2049
92343V-DV-3	Verizon Communications					5,470,700	104.3800	5,219,000	5,000,000	5,424,821	0	(9,681)	0	0	5.500	4.884	MS	80,208	275,000	10/02/2018	03/16/2047
92343V-FU-3	Verizon Communications			2		2,643,110	68.0710	1,803,882	2,650,000	2,643,582	0	156	0	0	2.875	2.888	MN	8,677	76,188	11/10/2020	11/20/2050
92343V-GB-4	Verizon Communications			2		3,964,200	77.1240	3,084,960	4,000,000	3,966,147	0	722	0	0	3.550	3.599	MS	39,050	142,000	03/11/2021	03/22/2051

E1061

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92345Y-AE-6	Verisk Analytics Inc			2		29,984,307	.98 8990	24,632,774	24,907,000	29,520,183	.0	(141,189)	.0	.0	5.500	4.148	JD	60,864	1,369,885	01/18/2022	06/15/2045
92345Y-AG-1	Verisk Analytics Inc			2		1,940,260	.75 8620	2,124,136	2,800,000	1,951,326	.0	11,066	.0	.0	3.625	5.907	MM	12,969	101,500	03/02/2023	05/15/2050
92552V-AL-4	VIASAT INC			2		4,588,775	.96 8550	4,842,750	5,000,000	4,689,682	.0	79,933	.0	.0	5.625	7.803	AO	59,375	281,250	10/31/2022	04/15/2027
92553P-AU-6	Paramount Global			2		2,256,553	.90 0870	1,576,523	1,750,000	2,199,145	.0	(15,441)	.0	.0	5.850	3.931	MS	34,125	102,375	01/28/2020	09/01/2043
92556H-AD-9	PARAMOUNT GLOBAL			2		6,817,650	.89 3330	6,253,310	7,000,000	6,862,836	.0	13,210	.0	.0	4.200	4.483	MM	34,300	294,000	05/12/2020	05/19/2032
92556H-AE-7	PARAMOUNT GLOBAL			2		2,000,000	.90 1200	1,802,400	2,000,000	2,000,000	.0	.0	.0	.0	6.375	6.375	MS	32,229	127,500	03/24/2022	03/30/2062
92556V-AC-0	VIATRIS INC			2		1,783,820	.90 7390	1,814,780	2,000,000	1,845,743	.0	39,964	.0	.0	2.300	4.735	JD	1,150	46,000	06/03/2022	06/22/2027
92564R-AB-1	VICI PROPERTIES / NOTE			2		7,195,032	.94 3250	7,357,350	7,800,000	7,243,076	.0	48,044	.0	.0	4.625	6.080	JD	30,063	235,875	06/01/2023	12/01/2029
92564R-AD-7	VICI PROPERTIES / NOTE			2		659,486	.94 4570	674,423	714,000	670,567	.0	11,081	.0	.0	3.750	5.913	FA	10,115	26,775	02/07/2023	02/15/2027
92564R-AG-0	VICI PROPERTIES / NOTE			2		2,414,770	.98 2870	2,457,175	2,500,000	2,445,237	.0	30,467	.0	.0	4.625	6.225	JD	5,139	115,625	02/22/2023	06/15/2025
92564R-AJ-4	VICI PROPERTIES / NOTE			2		2,652,403	.100 3730	2,769,291	2,759,000	2,678,916	.0	22,477	.0	.0	5.750	6.803	FA	66,101	158,643	12/14/2022	02/01/2027
92564R-AL-9	VICI PROPERTIES / NOTE			2		1,423,152	.91 9410	1,471,056	1,600,000	1,435,383	.0	12,231	.0	.0	3.875	6.254	FA	23,422	31,000	07/17/2023	02/15/2029
925650-AD-5	VICI PROPERTIES LP			2		5,602,843	.97 5920	5,777,446	5,920,000	5,627,708	.0	21,869	.0	.0	5.125	5.879	MM	38,768	275,213	06/30/2023	05/15/2032
926400-AA-0	VICTORIA'S SECRET & CO			2		405,000	.83 6570	418,285	500,000	418,294	.0	11,205	.0	.0	4.625	8.373	JJ	10,663	23,125	10/20/2022	07/15/2029
927804-FR-0	Virginia Elec & Pwr Co			2		2,489,980	.89 3670	1,787,340	2,000,000	2,452,577	.0	(16,867)	.0	.0	4.450	2.926	FA	33,622	89,000	09/24/2021	02/15/2044
927804-GK-4	Virginia Elec & Pwr Co			2		5,636,015	.101 2200	5,567,100	5,500,000	5,627,964	.0	(8,051)	.0	.0	5.000	4.681	AO	68,750	138,264	04/06/2023	04/01/2033
92783#-AA-4	VA INTL GATEWAY No. 62			2		5,595,725	.96 0210	5,373,053	5,595,725	5,595,725	.0	.0	.0	.0	3.900	3.949	MJSD	611	219,912	08/22/2014	06/30/2030
92783#-AB-2	VA INTL GATEWAY Series A1			2		15,000,000	.82 9630	12,444,440	15,000,000	15,000,000	.0	.0	.0	.0	3.720	3.737	MJSD	1,550	558,000	09/29/2017	11/03/2041
927847-AA-1	VIRGINIA MASON MED CNTR			2		29,500,930	.86 0400	26,630,240	30,951,000	29,731,147	.0	38,576	.0	.0	5.136	5.481	FA	600,532	1,589,643	05/25/2017	08/15/2044
92826C-AF-9	VISA INC CLASS A SHARES			2		14,629,562	.93 3400	13,054,532	13,986,000	14,546,561	.0	(16,881)	.0	.0	4.300	4.015	JD	28,399	601,398	03/28/2019	12/14/2045
92826C-AJ-1	VISA INC CLASS A SHARES			2		1,835,880	.84 5940	1,691,880	2,000,000	1,853,185	.0	3,586	.0	.0	3.650	4.139	MS	21,494	73,000	10/04/2018	09/15/2047
92838#-AA-3	Vista Global Holdings Limited Series 2022-1A			2		6,103,057	.96 9140	5,914,741	6,103,057	6,103,057	.0	.0	.0	.0	6.850	6.845	AO	99,870	472,639	08/18/2022	04/05/2032
92840V-AA-0	VISTRA OPERATIONS CO LLC			2		966,510	.98 7910	987,910	1,000,000	976,538	.0	7,833	.0	.0	5.500	6.473	MS	18,333	55,000	09/15/2022	09/01/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC			2		242,500	.98 7010	246,753	250,000	244,205	.0	1,645	.0	.0	5.625	6.457	FA	5,313	14,063	12/15/2022	02/15/2027
92840V-AE-2	VISTRA OPERATIONS CO LLC			2		3,461,673	.93 7100	3,449,465	3,681,000	3,491,749	.0	27,517	.0	.0	4.300	5.358	JJ	72,986	158,283	11/16/2022	07/15/2029
92840V-AH-5	VISTRA OPERATIONS CO LLC			2		1,999,000	.93 4610	1,869,220	2,000,000	1,999,293	.0	115	.0	.0	4.375	4.383	MM	14,583	87,500	05/19/2021	05/01/2029
92840V-AL-6	VISTRA OPERATIONS CO LLC			2		1,996,160	.99 0900	1,981,800	2,000,000	1,998,181	.0	1,254	.0	.0	5.125	5.195	MM	13,667	102,500	05/10/2022	05/13/2025
928563-AC-9	Vmware Inc			2		4,983,200	.97 0790	4,853,950	5,000,000	4,993,119	.0	1,727	.0	.0	3.900	3.941	FA	70,417	195,000	08/16/2017	08/21/2027
928668-AU-6	VOLKSWAGEN GROUP AMERICA			2		5,862,373	.99 0700	5,448,850	5,500,000	5,706,339	.0	(38,276)	.0	.0	4.750	3.889	MM	34,833	261,250	09/19/2019	11/13/2028
928668-BF-8	VOLKSWAGEN GROUP AMERICA			2		1,340,038	.92 2080	1,383,120	1,500,000	1,399,544	.0	17,991	.0	.0	3.750	5.514	MM	5,500	56,250	12/07/2022	05/13/2030
92890H-AC-6	WEA FINANCE LLC/WESTFIEL			2		9,979,630	.98 2330	9,823,300	10,000,000	9,998,256	.0	2,328	.0	.0	3.750	3.775	MS	108,333	375,000	09/15/2014	09/17/2024
92890H-AD-4	WEA FINANCE LLC/WESTFIEL			2		4,795,520	.71 6150	2,864,600	4,000,000	4,707,811	.0	(23,666)	.0	.0	4.750	3.519	MS	54,889	190,000	02/06/2020	09/17/2044
929160-AV-1	Vulcan Materials Co			2		20,891,527	.89 9880	17,202,106	19,116,000	20,745,158	.0	(44,396)	.0	.0	4.500	3.927	JD	38,232	860,220	02/05/2021	06/15/2047
92933B-AT-1	WMG ACQUISITION CORP			2		948,180	.91 1670	1,002,837	1,100,000	970,690	.0	17,585	.0	.0	3.750	6.148	JD	3,438	41,250	10/13/2022	12/01/2029
92936U-AA-7	WP CAREY INC			2		11,857,391	.99 5850	11,800,823	11,850,000	11,849,766	.0	(1,031)	.0	.0	4.600	4.592	AO	136,275	545,100	04/10/2014	04/01/2024
92940P-AD-6	WRKCO INC			2		4,145,336	.100 6720	3,825,536	3,800,000	3,826,631	.0	(37,600)	.0	.0	4.900	3.798	MS	54,826	167,800	08/17/2023	03/15/2029
92940P-AG-9	WRKCO INC			2		997,640	.86 2200	862,200	1,000,000	998,205	.0	162	.0	.0	3.000	3.022	JD	1,333	30,000	06/01/2020	06/15/2033
931108-AA-2	WAKEMED HEALTH & HOSP			2		2,000,000	.71 0030	1,420,060	2,000,000	2,000,000	.0	.0	.0	.0	3.286	3.286	AO	16,430	65,720	01/20/2022	10/01/2052
931142-DK-6	Wal-Mart Stores Inc			2		23,622,253	.97 7330	18,878,106	19,316,000	23,105,132	.0	(144,760)	.0	.0	4.750	3.330	AO	226,829	917,510	02/02/2021	10/02/2043
931142-DQ-3	Wal-Mart Stores Inc			2		1,977,000	.95 2170	1,428,255	1,500,000	1,925,173	.0	(16,432)	.0	.0	4.300	2.480	AO	12,363	64,500	10/02/2020	04/22/2044
931422-AK-5	Walgreen Co			2		1,935,429	.78 6790	1,335,183	1,697,000	1,917,078	.0	(8,244)	.0	.0	4.400	3.453	MS	21,986	74,668	09/23/2021	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE			2		17,929,481	.83 4400	14,045,455	16,833,000	17,786,395	.0	(28,626)	.0	.0	4.800	4.376	MM	96,509	807,984	03/24/2022	11/18/2044
931427-AH-1	WALGREENS BOOTS ALLIANCE			2		10,136,500	.98 2700	9,827,000	10,000,000	10,010,789	.0	(16,006)	.0	.0	3.800	3.632	MM	45,389	380,000	12/16/2014	11/18/2024
931427-AR-9	WALGREENS BOOTS ALLIANCE			2		8,124,430	.78 4050	6,272,400	8,000,000	8,106,796	.0	(2,859)	.0	.0	4.650	4.552	JD	31,000	372,000	11/10/2016	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE			2		1,656,405	.72 7280	1,090,920	1,500,000	1,648,805	.0	(3,498)	.0	.0	4.100	3.512	AO	12,983	61,500	10/12/2021	04/15/2050

E10.62

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Fore ign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
938837-C*-0	WA Gas Light					3,000,000	.614530	1,843,590	3,000,000	3,000,000	.0	.0	.0	.0	2.980	2.980	JD	3,973	89,400	12/15/2021	12/15/2051
93884P-DW-7	WASHINGTON GAS LIGHT CO		2			7,047,488	.766640	4,666,538	6,087,000	6,962,224	.0	(27,667)	.0	.0	3.796	2.912	MS	68,035	231,063	10/28/2020	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT CO		2			10,418,077	.753770	6,881,920	9,130,000	10,329,074	.0	(31,836)	.0	.0	3.650	2.911	MS	98,122	333,245	10/26/2021	09/15/2049
939653-A*-2	Washington Reit					4,000,000	.857320	3,429,271	4,000,000	4,000,000	.0	.0	.0	.0	3.440	3.440	JJ	63,449	137,600	12/17/2020	12/29/2030
94106B-AF-8	Waste Connections Inc		2			2,964,080	.971650	3,050,981	3,140,000	2,974,767	.0	10,687	.0	.0	4.200	4.928	JJ	60,811	65,940	05/24/2023	01/15/2033
947890-AH-2	WEBSTER FINANCIAL CORP		2			9,920,800	.995670	9,956,700	10,000,000	9,998,817	.0	9,521	.0	.0	4.375	4.474	FA	165,278	437,500	02/04/2014	02/15/2024
948741-AK-9	Weingarten Realty Invest					7,391,170	.998990	7,061,860	7,069,000	7,069,000	.0	(33,776)	.0	.0	4.450	3.835	JJ	145,052	314,571	06/09/2016	01/15/2024
948741-AL-7	Weingarten Realty Invest		2			2,654,886	.974980	2,534,948	2,600,000	2,608,457	.0	(6,894)	.0	.0	3.850	3.566	JD	8,342	100,100	06/14/2016	06/01/2025
948741-AM-5	Weingarten Realty Invest		2			1,487,325	.948030	1,422,045	1,500,000	1,496,265	.0	1,341	.0	.0	3.250	3.350	FA	18,417	48,750	08/02/2016	08/15/2026
94973V-AN-7	WellPoint Inc					2,996,663	.1110160	2,497,860	2,250,000	2,867,077	.0	(34,675)	.0	.0	6.375	3.759	JD	6,375	143,438	01/16/2020	06/15/2037
94973V-AT-4	WellPoint Inc					5,044,507	.1009020	3,718,239	3,685,000	4,916,055	.0	(55,381)	.0	.0	5.800	3.194	FA	80,742	213,730	08/13/2021	08/15/2040
94973V-AY-3	WellPoint Inc					629,050	.929470	464,735	500,000	614,829	.0	(4,628)	.0	.0	4.625	2.991	MN	2,955	23,125	10/28/2020	05/15/2042
94973V-BB-2	WellPoint Inc					1,501,862	.927760	1,090,118	1,175,000	1,467,118	.0	(11,313)	.0	.0	4.650	2.936	JJ	25,194	54,638	10/27/2020	01/15/2043
94973V-BK-2	WellPoint Inc		2			14,023,265	.926300	12,041,900	13,000,000	13,914,561	.0	(30,904)	.0	.0	4.650	4.116	FA	228,367	604,500	10/09/2020	08/15/2044
94973V-BL-0	WellPoint Inc		2			1,432,384	.883020	1,064,039	1,205,000	1,422,358	.0	(3,786)	.0	.0	4.850	3.835	FA	22,078	58,443	03/31/2021	08/15/2054
949746-RF-0	Wells Fargo Company					4,341,625	.997250	3,290,925	3,300,000	4,258,669	.0	(32,369)	.0	.0	5.606	3.564	JJ	85,305	184,998	06/21/2021	01/15/2044
949746-TD-3	Wells Fargo Company		2			2,000,000	.924580	1,849,160	2,000,000	2,000,000	.0	.0	.0	.0	3.900	3.919	MJSD	3,467	78,000	01/19/2021	03/15/2026
95000U-2H-5	WELLS FARGO & COMPANY		2			1,000,000	.973010	973,010	1,000,000	1,000,000	.0	4,077	.0	.0	2.406	2.406	AO	4,077	24,060	10/24/2019	10/30/2025
95000U-2U-6	WELLS FARGO & COMPANY					607,243	.873750	611,625	700,000	614,289	.0	7,046	.0	.0	3.350	5.324	MS	7,752	11,725	03/24/2023	03/02/2033
95040Q-AJ-3	WELLTOWER OP LLC					2,561,628	.902990	2,618,671	2,900,000	2,592,649	.0	31,021	.0	.0	3.100	5.166	JJ	41,454	44,950	04/06/2023	01/15/2030
95040Q-AN-4	WELLTOWER OP LLC					3,492,720	.880140	3,696,588	4,200,000	3,547,634	.0	54,914	.0	.0	2.050	5.635	JJ	39,702	43,050	06/29/2023	01/15/2029
95081Q-AN-4	WESCO DISTRIBUTION INC		2			499,685	.1008040	504,020	500,000	499,685	.0	85	.0	.0	7.125	7.145	JD	1,583	35,625	09/29/2022	06/15/2025
95101V-AA-7	WESLEYAN UNIVERSITY					12,787,591	.855210	8,479,407	9,915,000	12,777,530	.0	(3,673)	.0	.0	4.781	3.680	JJ	237,018	474,036	06/28/2021	07/01/2116
955278-CF-1	West Penn Pwr Co					12,000,000	.782220	9,386,640	12,000,000	12,000,000	.0	.0	.0	.0	4.220	4.220	FA	191,307	506,400	08/15/2019	08/15/2059
955306-BF-1	WEST PHARMACEUTICAL SERVICES Series B No. RB-12					1,500,000	.1062800	1,594,200	1,500,000	1,500,000	.0	.0	.0	.0	3.820	3.820	JJ	28,013	57,300	07/05/2012	07/05/2024
956708-AA-9	WEST VA HEALTH SYS OBL		2			6,613,561	.893130	4,554,963	5,100,000	6,512,873	.0	(38,619)	.0	.0	4.924	3.248	JD	20,927	251,124	07/15/2021	06/01/2048
95709T-AH-3	Westar Energy					5,200,110	.862170	3,879,765	4,500,000	5,099,396	.0	(25,017)	.0	.0	4.125	3.137	MS	61,875	185,625	10/08/2019	03/01/2042
95709T-AJ-9	Westar Energy					5,951,267	.844690	4,168,545	4,935,000	5,838,135	.0	(36,114)	.0	.0	4.100	2.833	AO	50,584	202,335	02/24/2021	04/01/2043
95709T-AK-6	Westar Energy					3,247,380	.877200	2,631,600	3,000,000	3,215,919	.0	(7,302)	.0	.0	4.625	4.080	MS	46,250	138,750	05/07/2019	09/01/2043
957576-AA-9	Western & Southern Finance 144A					908,615	.1031840	1,219,635	1,182,000	1,012,323	.0	11,551	.0	.0	5.750	7.923	JJ	31,339	67,965	09/17/2009	07/15/2033
958254-AH-7	WESTERN GAS PARTNERS		2			1,885,350	.968510	1,937,020	2,000,000	1,895,821	.0	10,471	.0	.0	4.500	5.930	MS	30,000	45,000	07/10/2023	03/01/2028
958254-AJ-3	WESTERN GAS PARTNERS		2			1,174,243	.871670	1,237,771	1,420,000	1,176,464	.0	2,221	.0	.0	5.300	6.749	MS	25,087	37,630	06/29/2023	03/01/2048
958254-AK-0	WESTERN GAS PARTNERS		2			2,165,869	.977060	2,227,697	2,280,000	2,176,771	.0	10,902	.0	.0	4.750	5.883	FA	40,913	54,150	06/21/2023	08/15/2028
95829T-AA-3	WESTERN GROUP HOUSING LP					6,624,839	.1094600	5,249,554	4,795,847	6,380,173	.0	(34,327)	.0	.0	6.750	4.321	MS	95,317	323,720	07/13/2016	03/15/2057
958667-AA-5	WESTERN MIDSTREAM OPERAT		2			14,809,329	.897830	13,449,493	14,980,000	14,819,592	.0	2,622	.0	.0	5.500	5.578	FA	343,292	823,900	01/24/2020	02/01/2050
960386-AM-2	WABTEC		2			2,133,946	.2287300	2,287,035	2,311,000	2,201,249	.0	19,559	.0	.0	4.950	6.128	MS	33,683	114,395	04/14/2020	09/15/2028
960413-AS-1	WESTLAKE CHEMICAL CORP		2			11,499,260	.912430	9,124,300	10,000,000	11,368,419	.0	(37,658)	.0	.0	5.000	4.057	FA	188,889	500,000	07/17/2020	08/15/2046
960413-AU-6	WESTLAKE CHEMICAL CORP		2			14,294,220	.835470	12,569,646	15,045,000	14,362,258	.0	13,827	.0	.0	4.375	4.683	MN	84,106	658,219	03/10/2020	11/15/2047
960413-AZ-5	WESTLAKE CHEMICAL CORP					485,392	.663110	530,488	800,000	486,747	.0	1,355	.0	.0	3.125	6.064	FA	9,444	.0	09/08/2023	08/15/2051
960413-BA-9	WESTLAKE CHEMICAL CORP		2			1,938,440	.645220	1,290,440	2,000,000	1,940,180	.0	755	.0	.0	3.375	3.519	FA	25,500	67,500	08/05/2021	08/15/2061
961548-AY-0	Westvaco Corp					1,190,090	.1166210	1,166,210	1,000,000	1,162,967	.0	(18,490)	.0	.0	7.950	5.184	FA	30,033	79,500	06/30/2022	02/15/2031
962166-BT-0	Weyerhaeuser Co					21,458,510	.1102170	18,785,385	17,044,000	20,636,585	.0	(299,506)	.0	.0	6.875	4.190	JD	52,079	1,171,775	03/24/2021	12/15/2033
962166-CB-8	Weyerhaeuser Co		2			4,426,730	.824480	3,710,160	4,500,000	4,429,086	.0	1,317	.0	.0	4.000	4.095	MS	56,000	180,000	02/23/2022	03/09/2052
963320-AT-3	Whirlpool Corp					6,992,790	.978620	6,850,340	7,000,000	6,998,921	.0	776	.0	.0	3.700	3.712	MN	43,167	259,000	10/30/2014	05/01/2025
963320-AV-8	Whirlpool Corp		2			990,100	.840640	840,640	1,000,000	991,078	.0	225	.0	.0	4.500	4.564	JD	3,750	45,000	07/30/2019	06/01/2046

E10.63



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
963320-AW-6	Whirlpool Corp			2		2,964,300	.99 6650	2,989,950	3,000,000	2,979,468	.0	.3,426	.0	.0	4.750	4.902	FA	49,479	142,500	02/20/2019	02/26/2029
963320-AX-4	Whirlpool Corp			2		13,680,197	.84 3970	10,623,894	12,588,000	13,605,830	.0	(23,335)	.0	.0	4.600	4.080	MN	73,989	579,048	02/24/2021	05/15/2050
96332H-CG-2	Whirlpool Corp					1,256,005	.91 2730	901,777	988,000	1,227,313	.0	(8,705)	.0	.0	5.150	3.417	MS	16,961	50,882	07/23/2020	03/01/2043
96634R-AV-4	BP CAP MARKETS AMERICA			2		6,086,202	.73 5040	6,027,328	8,200,000	6,143,866	.0	35,812	.0	.0	3.000	4.608	MN	41,000	246,000	05/17/2022	11/01/2051
96812W-AA-3	WILDLIFE CONSERVATION			2		8,327,536	.73 2750	6,081,825	8,300,000	8,326,052	.0	(628)	.0	.0	3.414	3.396	FA	118,068	283,362	07/20/2021	08/01/2050
96926J-AC-1	WILLIAM CARTER			2		3,001,844	.98 8120	3,100,721	3,138,000	3,032,800	.0	27,349	.0	.0	5.625	6.807	MS	51,973	176,513	03/09/2023	03/15/2027
96928*-FP-7	KRAFT FOODS GRP					13,460,890	.97 3010	13,097,550	13,460,890	13,460,890	.0	.0	.0	.0	4.470	4.512	MON	26,742	601,702	10/09/2013	01/15/2035
969457-BV-1	Williams Cos Inc			2		7,227,707	.100 9820	6,047,812	5,989,000	7,117,837	.0	(35,113)	.0	.0	5.750	4.329	JD	6,696	344,368	04/28/2021	06/24/2044
96949L-AC-9	WILLIAMS COMPANIES INC			2		2,188,368	.94 4070	2,265,768	2,400,000	2,191,556	.0	3,188	.0	.0	5.100	5.809	MS	36,040	61,200	05/12/2023	09/15/2045
96949L-AE-5	WILLIAMS COMPANIES INC			2		2,444,513	.91 0670	2,049,008	2,250,000	2,428,791	.0	(4,274)	.0	.0	4.850	4.311	MS	36,375	109,125	01/27/2020	03/01/2048
96950F-AF-1	Williams Partners LP					6,088,051	.106 8980	5,238,002	4,900,000	5,987,718	.0	(46,755)	.0	.0	6.300	4.334	AO	65,170	248,850	06/01/2023	04/15/2040
96950F-AK-0	Williams Partners LP			2		4,143,493	.100 9790	3,644,332	3,609,000	4,090,356	.0	(14,896)	.0	.0	5.800	4.740	MN	26,747	209,322	03/03/2020	11/15/2043
96950F-AM-6	Williams Partners LP					4,112,120	.99 7610	3,990,440	4,000,000	4,000,000	.0	(12,910)	.0	.0	4.300	3.945	MS	55,900	172,000	05/07/2014	03/04/2024
96950F-AN-4	Williams Partners LP			2		1,508,403	.97 1900	1,299,430	1,337,000	1,490,927	.0	(4,772)	.0	.0	5.400	4.511	MS	23,464	72,198	02/03/2020	03/04/2044
970648-AG-6	Willis Group NA			2		3,903,880	.97 5200	3,998,320	4,100,000	3,922,997	.0	19,117	.0	.0	4.500	5.556	MS	54,325	92,250	06/09/2023	09/15/2028
970648-AH-4	Willis Group NA			2		8,367,498	.93 4650	7,131,380	7,630,000	8,300,317	.0	(16,357)	.0	.0	5.050	4.441	MS	113,454	385,315	02/16/2023	09/15/2048
970648-AJ-0	Willis Group NA					1,846,816	.89 5520	1,970,144	2,200,000	1,885,313	.0	35,309	.0	.0	2.950	5.942	MS	19,109	47,200	06/09/2023	09/15/2029
970648-AM-3	Willis Group NA			2		4,197,789	.101 0850	4,346,655	4,300,000	4,201,610	.0	3,821	.0	.0	5.350	5.668	MN	29,395	113,747	07/20/2023	05/15/2033
97068L-AA-6	WILLIS-KNIGHTON MED CTR			2		8,789,559	.88 5680	6,906,533	7,798,000	8,712,818	.0	(28,038)	.0	.0	4.813	3.978	MS	125,106	375,318	06/24/2021	09/01/2048
97314#-AA-3	WIND ENERGY TRANSMISSION TEXAS No. 33					16,000,000	.91 2730	14,603,681	16,000,000	16,000,000	.0	.0	.0	.0	3.670	3.687	MJSD	1,631	587,200	12/18/2014	12/18/2034
974637-AC-4	WINNEBAGO INDUSTRIES			2		5,628,399	.98 3630	5,837,844	5,935,000	5,676,960	.0	43,856	.0	.0	6.250	7.394	JJ	171,043	305,313	04/06/2023	07/15/2028
97650W-AF-5	WINTRUST FINANCIAL CORP					10,000,000	.98 9780	9,897,800	10,000,000	10,000,000	.0	.0	.0	.0	5.000	5.000	JD	25,000	500,000	06/10/2014	06/13/2024
976656-CE-6	Wisconsin Elec Pwr Co			2		4,559,723	.78 7690	3,347,683	4,250,000	4,535,769	.0	(11,250)	.0	.0	3.650	3.166	JD	6,894	155,125	11/16/2021	12/15/2042
976656-CG-1	Wisconsin Elec Pwr Co			2		8,817,600	.84 2960	6,739,465	7,995,000	8,751,829	.0	(26,670)	.0	.0	4.250	3.570	JD	28,316	339,788	11/15/2021	06/01/2044
976656-CJ-5	Wisconsin Elec Pwr Co			2		303,538	.84 5170	211,293	250,000	299,069	.0	(1,600)	.0	.0	4.300	3.047	JD	478	10,750	02/11/2021	12/15/2045
976656-CK-2	Wisconsin Elec Pwr Co			2		7,628,835	.87 4080	5,386,081	6,162,000	7,544,748	.0	(38,268)	.0	.0	4.300	2.993	AO	55,937	264,966	10/12/2021	10/15/2048
976656-CN-6	Wisconsin Elec Pwr Co			2		1,445,487	.100 9030	1,442,913	1,430,000	1,444,602	.0	(885)	.0	.0	4.750	4.604	MS	17,170	33,963	06/13/2023	09/30/2032
976826-BE-6	Wisconsin Pwr & Lt Co					4,786,879	.110 2210	3,579,978	3,248,000	4,561,099	.0	(78,277)	.0	.0	6.375	2.788	FA	78,223	207,060	01/14/2021	08/15/2037
976826-BF-3	Wisconsin Pwr & Lt Co					7,671,051	.119 5390	6,168,212	5,160,000	7,124,740	.0	(95,094)	.0	.0	7.600	4.126	AO	98,040	392,160	09/19/2017	10/01/2038
976826-BK-2	Wisconsin Pwr & Lt Co					6,449,225	.81 6510	4,543,878	5,565,000	6,364,282	.0	(28,050)	.0	.0	4.100	3.134	AO	48,168	228,165	10/07/2021	10/15/2044
976843-BJ-0	Wisconsin Pub Svc Corp					9,843,531	.92 8760	7,346,492	7,910,000	9,658,517	.0	(60,397)	.0	.0	4.752	3.251	MN	62,647	375,883	10/26/2021	11/01/2044
97786#-AL-6	Ferguson PLC Series K No. K-22					5,000,000	.93 0640	4,653,222	5,000,000	5,000,000	.0	.0	.0	.0	3.830	3.830	MS	63,833	191,500	09/01/2015	09/01/2027
98138H-AH-4	WORKDAY INC					2,486,376	.96 0380	2,593,026	2,700,000	2,502,010	.0	15,634	.0	.0	3.700	5.320	AO	24,975	49,950	07/06/2023	04/01/2029
98138H-AJ-0	WORKDAY INC			2		984,894	.93 1740	1,001,621	1,075,000	990,266	.0	5,372	.0	.0	3.800	4.977	AO	10,213	20,425	05/04/2023	04/01/2032
98138K-AA-2	WORCESTER POLY INSTITUTE					7,551,900	.83 1780	6,238,350	7,500,000	7,547,348	.0	(726)	.0	.0	4.338	4.301	MS	108,450	325,350	11/03/2016	09/01/2056
983024-AG-5	Wyeth					4,519,400	.112 8340	4,513,360	4,400,000	4,499,091	.0	(20,309)	.0	.0	6.500	4.916	FA	108,333	130,000	06/13/2023	02/01/2034
983919-AK-7	Xilinx Inc			2		3,957,196	.88 4930	4,070,678	4,600,000	4,004,680	.0	47,484	.0	.0	2.375	4.738	JD	9,104	109,250	05/22/2023	06/01/2030
98419M-AK-6	XYLEM INC			2		11,758,224	.84 8880	8,892,018	10,475,000	11,656,761	.0	(36,002)	.0	.0	4.375	3.615	MN	76,380	458,281	02/18/2021	11/01/2046
98478*-AW-7	Yankee Gas Svcs Co					8,000,000	.67 3630	5,389,040	8,000,000	8,000,000	.0	.0	.0	.0	3.300	3.300	AO	66,000	264,000	09/26/2019	10/01/2049
98478*-AZ-0	Yankee Gas Svcs Co Series T					2,000,000	.60 6310	1,212,620	2,000,000	2,000,000	.0	.0	.0	.0	2.880	2.880	FA	21,760	57,600	07/20/2021	08/15/2051
98752Y-AN-9	YMCA OF GREATER NY					2,711,377	.89 4790	2,183,288	2,440,000	2,677,342	.0	(14,232)	.0	.0	5.021	4.028	FA	51,047	122,512	07/14/2021	08/01/2038
98752Y-AP-4	YMCA OF GREATER NY			2		8,857,058	.84 8420	7,508,517	8,850,000	8,855,986	.0	(170)	.0	.0	5.151	5.146	FA	189,943	455,864	10/16/2018	08/01/2048
988498-AK-7	Yum Brands Inc			2		4,353,750	.97 3640	3,894,560	4,000,000	4,331,007	.0	(10,391)	.0	.0	5.350	4.693	MN	35,667	214,000	10/08/2021	11/01/2043
988498-AP-6	Yum Brands Inc			2		14,553,268	.93 6210	13,481,424	14,400,000	14,509,701	.0	(16,478)	.0	.0	4.625	4.473	AO	166,500	666,000	04/05/2021	01/31/2032
98877D-AC-9	ZF NA CAPITAL					8,495,683	.98 9290	8,839,306	8,935,000	8,706,747	.0	156,136	.0	.0	4.750	6.799	AO	73,093	424,413	03/09/2023	04/29/2025

E10.64

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
988770-AD-7	ZF NA CAPITAL					1,005,000	103.6890	1,036,890	1,000,000	1,004,380	0	(620)	0	0	6.875	6.755	AO	14,705	34,375	04/04/2023	04/14/2028
988770-AE-5	ZF NA CAPITAL		2			1,005,000	106.6950	1,066,950	1,000,000	1,004,590	0	(410)	0	0	7.125	7.033	AO	15,240	35,625	04/04/2023	04/14/2030
98956P-AB-8	Zimmer Holdings Inc					18,170,390	102.3130	17,137,428	16,750,000	17,995,883	0	(53,419)	0	0	5.750	5.045	MN	82,936	963,125	10/02/2020	11/30/2039
98956P-AH-5	Zimmer Holdings Inc		2			7,727,725	88.2020	6,743,043	7,645,000	7,737,538	0	(4,096)	0	0	4.450	4.343	FA	128,521	340,203	08/20/2020	08/15/2045
98956P-AT-9	Zimmer Holdings Inc		2			1,296,854	91.0650	1,183,845	1,300,000	1,297,915	0	294	0	0	3.550	3.579	MS	12,948	46,150	03/13/2020	03/20/2030
66515F-AC-8	JOHN WOOD GRP Series C No. RC-12					5,974,315	93.3630	5,577,776	5,974,315	5,974,315	0	0	0	0	3.920	3.920	FA	89,774	234,193	08/13/2014	08/13/2026
Q8609*-AC-2	WestConnex USPP					5,000,000	78.2020	3,910,112	5,000,000	5,000,000	0	0	0	0	3.280	3.280	JD	7,289	164,000	05/27/2021	06/15/2036
008474-E*-5	AGNICO EAGLE MINES		A			1,000,000	96.6200	966,198	1,000,000	1,000,000	0	0	0	0	4.380	4.380	AO	10,463	43,800	04/05/2018	04/05/2028
008474-E8-3	AGNICO EAGLE MINES		A			3,000,000	97.4180	2,922,540	3,000,000	3,000,000	0	0	0	0	4.480	4.480	AO	32,107	134,400	04/05/2018	04/05/2028
00908P-AA-5	AIR CANADA 2017-1AA PTT		A			7,029,461	89.9540	6,692,578	7,440,000	7,178,052	0	31,325	0	0	3.300	4.143	JJ	113,212	245,520	10/18/2018	01/15/2030
012873-AK-1	Alberta Energy Co Ltd		A			1,249,900	110.3370	1,103,370	1,000,000	1,173,299	0	(17,909)	0	0	7.375	4.704	MN	12,292	73,750	05/08/2019	11/01/2031
013716-AU-9	Alican Inc		A			857,211	109.7600	881,373	803,000	853,156	0	(3,739)	0	0	6.125	5.309	JD	2,186	49,184	11/23/2022	12/15/2033
015857-AH-8	ALGONQUIN PWR & UTILITY		A	2		5,000,000	84.6130	4,230,650	5,000,000	5,000,000	0	0	0	0	4.750	4.750	JJ	107,535	237,500	01/12/2022	01/18/2082
01626P-AG-1	ALIMENTATION COUCHE-TARD		A	2		28,798,281	83.6050	22,389,419	26,780,000	28,618,185	0	(49,935)	0	0	4.500	4.032	JJ	518,863	1,205,100	05/04/2021	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD		A	2		8,866,185	76.2290	6,141,008	8,056,000	8,807,885	0	(18,696)	0	0	3.800	3.258	JJ	132,655	306,128	03/03/2021	01/25/2050
06368B-GS-1	BANK OF MONTREAL		A	2		2,799,480	92.0920	2,762,760	3,000,000	2,859,585	0	12,520	0	0	3.803	4.442	JD	5,071	114,090	10/02/2018	12/15/2032
06368F-AF-6	BANK OF MONTREAL		A	2		2,000,000	99.6910	1,993,820	2,000,000	2,000,000	0	0	0	0	5.865	0.515	JAJO	26,518	103,183	01/05/2022	01/10/2025
06368L-GV-2	BANK OF MONTREAL		A	2		1,372,766	101.9370	1,376,150	1,350,000	1,369,786	0	(2,980)	0	0	5.203	4.797	FA	29,267	38,827	05/03/2023	02/01/2028
064159-AB-9	Bank Nova Scotia		A	2		930,959	83.0120	996,144	1,200,000	959,080	0	25,105	0	0	2.150	5.412	FA	10,750	25,800	11/16/2022	08/01/2031
064159-BN-9	Bank Nova Scotia		A	2		15,000,000	77.0430	11,556,450	15,000,000	15,000,000	0	0	0	0	3.625	3.641	JAJO	96,667	543,750	09/29/2021	10/27/2081
06417X-AE-1	BANK OF NOVA SCOTIA		A	2		1,669,280	83.8210	1,676,420	2,000,000	1,711,349	0	28,862	0	0	2.450	4.608	FA	20,281	49,000	07/07/2022	02/02/2032
067901-AH-1	BARRICK GOLD CORP		A	2		2,430,480	100.4820	2,009,640	2,000,000	2,376,266	0	(14,042)	0	0	5.250	3.810	AO	26,250	105,000	11/26/2019	04/01/2042
0778FP-AA-7	BELL CANADA		A	2		10,000,000	89.9430	8,994,300	10,000,000	10,000,000	0	0	0	0	4.464	4.464	AO	111,600	446,400	03/26/2018	04/01/2048
0778FP-AF-6	BELL CANADA		A	2		10,879,760	77.0950	7,895,299	10,241,000	10,847,030	0	(14,332)	0	0	3.650	3.311	MS	107,986	373,797	09/09/2021	03/17/2051
0778FP-AH-2	BELL CANADA		A	2		1,999,220	70.8960	1,417,920	2,000,000	1,999,262	0	16	0	0	3.200	3.202	FA	24,178	64,000	08/09/2021	02/15/2052
0778FP-AJ-8	BELL CANADA		A	2		1,982,880	77.2580	1,545,160	2,000,000	1,983,484	0	321	0	0	3.650	3.697	FA	27,578	73,000	02/08/2022	08/15/2052
0778FP-AL-3	BELL CANADA		A	2		6,241,748	102.6690	6,437,346	6,270,000	6,242,905	0	1,157	0	0	5.100	5.157	MN	44,413	159,885	08/03/2023	05/11/2033
10549P-AG-6	BROOKFIELD ASSET MGMT		A	2		1,320,000	111.0480	2,220,960	2,000,000	1,530,390	0	27,616	0	0	7.375	11.605	MS	49,167	147,500	04/14/2009	03/01/2033
112585-AH-7	BROOKFIELD ASSET MGMT		A	2		15,356,520	98.5000	15,129,600	15,360,000	15,359,575	0	394	0	0	4.000	4.003	JJ	283,307	614,400	01/22/2015	01/15/2025
11271L-AB-8	BROOKFIELD FINANCE INC		A	2		19,796,663	87.1880	16,428,835	18,843,000	19,717,568	0	(22,500)	0	0	4.700	4.374	MS	248,466	885,621	03/11/2015	09/20/2047
11271L-AE-2	BROOKFIELD FINANCE INC		A	2		715,543	96.5290	723,968	750,000	719,830	0	3,950	0	0	4.350	5.100	AO	6,888	32,625	12/02/2022	04/15/2030
13607H-RS-3	CANADIAN IMPERIAL BANK		A	2		8,565,060	91.2380	9,123,800	10,000,000	8,703,621	0	120,041	0	0	3.600	5.573	AO	84,000	360,000	12/02/2022	04/07/2032
13607H-R6-1	CANADIAN IMPERIAL BANK		A	2		1,821,993	96.0690	1,825,311	1,900,000	1,894,934	0	12,941	0	0	3.450	4.592	AO	15,295	44,850	05/03/2023	04/07/2027
136375-BE-1	Canadian National Railway Co		A	2		4,220,729	114.7320	3,476,380	3,030,000	3,922,963	0	(54,911)	0	0	6.712	3.745	JJ	93,778	203,374	01/24/2018	07/15/2036
136375-B0-4	Canadian National Railway Co		A	2		699,704	113.3790	515,874	455,000	661,585	0	(12,327)	0	0	6.375	2.485	MN	3,706	29,006	10/27/2020	11/15/2037
136375-BW-1	Canadian National Railway Co		A	2		153,288	79.3560	107,924	136,000	151,320	0	(635)	0	0	3.500	2.871	MN	608	4,760	10/21/2020	11/15/2042
136375-BZ-4	Canadian National Railway Co		A	2		3,764,180	91.1390	3,089,612	3,390,000	3,709,952	0	(11,221)	0	0	4.500	3.801	MN	22,883	152,550	10/19/2020	11/07/2043
136375-CV-2	Canadian National Railway Co		A	2		4,999,300	92.9320	4,646,600	5,000,000	4,999,983	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136385-AV-3	Canadian Natural Resources		A	2		4,993,550	98.4380	4,921,900	5,000,000	4,999,159	0	745	0	0	3.900	3.916	FA	81,250	195,000	11/12/2014	02/01/2025
136385-AY-7	Canadian Natural Resources		A	2		3,468,930	90.5060	2,715,180	3,000,000	3,425,482	0	(11,173)	0	0	4.950	3.999	JD	12,375	148,500	11/07/2019	06/01/2047
13645R-AQ-7	Canadian Pacific RR Co		A	2		353,748	101.4280	253,570	250,000	343,072	0	(3,820)	0	0	5.750	3.051	JJ	6,628	14,375	02/11/2021	01/15/2042
13645R-AX-2	Canadian Pacific RR Co		A	2		12,880,568	111.9410	9,399,686	8,397,000	12,868,030	0	(4,994)	0	0	6.125	3.957	MS	151,438	514,316	06/09/2021	09/15/2115
13648T-AB-3	CANADIAN PACIFIC RAILWAY		A	2		1,465,927	95.8390	1,437,585	1,500,000	1,473,216	0	7,289	0	0	3.125	3.907	JD	3,906	28,906	04/19/2023	06/01/2026
13648T-AE-7	CANADIAN PACIFIC RAILWAY		A	2		8,090,260	95.0510	7,604,080	8,000,000	8,088,063	0	(2,198)	0	0	4.950	4.866	FA	149,600	127,600	04/19/2023	08/15/2045
13648T-AF-4	CANADIAN PACIFIC RAILWAY		A	2		1,944,636	91.1070	1,822,140	2,000,000	1,945,413	0	778	0	0	4.700	4.893	MN	15,667	50,133	04/19/2023	05/01/2048

E10.65

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13648T-AG-2	CANADIAN PACIFIC RAILWAY	A		2		870,932	.76	8830	850,000	870,575	.0	(356)	.0	.0	3.500	3.359	MM	4,958	15,867	04/19/2023	05/01/2050
13648T-AH-0	CANADIAN PACIFIC RAILWAY	A		2		13,916,885	.83	0740	12,735,000	13,909,650	.0	(7,235)	.0	.0	4.200	3.771	MM	89,145	306,065	04/19/2023	11/15/2069
19238V-C*-4	COGECO CABLE INC Series B No. RB-14	A				15,000,000	.97	3080	15,000,000	15,000,000	.0	.0	.0	.0	4.290	4.290	MS	214,500	643,500	08/27/2014	09/01/2026
292505-AE-4	EnCana Corp	A				3,448,705	103	8350	2,970,000	3,375,965	.0	(20,051)	.0	.0	6.625	5.211	FA	74,333	196,763	02/03/2020	08/15/2037
292505-AG-9	EnCana Corp	A				6,058,980	103	3310	5,500,000	5,979,530	.0	(22,178)	.0	.0	6.500	5.593	FA	148,958	357,500	03/02/2020	02/01/2038
29250N-BA-2	Enbridge Inc	A		2		4,926,733	.79	3770	5,153,000	4,942,048	.0	4,260	.0	.0	4.000	4.260	MM	26,338	206,120	04/06/2020	11/15/2049
29250N-BN-4	Enbridge Inc	A		2		1,000,000	.98	5850	1,000,000	1,000,000	.0	.0	.0	.0	7.375	7.376	JJ	34,007	60,434	09/15/2022	01/15/2083
303901-BL-5	Fairfax Financial Holdings	A		2		11,982,720	100	0180	12,000,000	11,984,567	.0	1,356	.0	.0	5.625	5.644	FA	253,125	675,000	08/11/2022	08/16/2032
318069-B8-9	FINNING INTERNATIONAL INC Series E No. RE-21	A				6,000,000	.97	7510	6,000,000	6,000,000	.0	.0	.0	.0	4.530	4.530	AO	66,440	271,800	04/03/2012	04/03/2027
56501R-AC-0	MANULIFE FINANCIAL CORP	A				6,974,980	.98	8520	7,000,000	6,993,650	.0	2,732	.0	.0	4.150	4.194	MS	94,413	290,500	03/02/2016	03/04/2026
56501R-AD-8	MANULIFE FINANCIAL CORP	A				31,980,930	101	4440	29,000,000	31,575,645	.0	(67,503)	.0	.0	5.375	4.715	MS	506,594	1,558,750	03/22/2017	03/04/2046
56540#-AB-1	Mapleleaf Midstr	A				2,000,000	.88	5880	2,000,000	2,000,000	.0	.0	.0	.0	4.980	4.982	JJ	48,693	99,600	09/28/2018	09/30/2028
575385-AD-1	MASONITE INTERNATIONAL C	A				9,072,793	.96	1360	9,678,000	9,187,940	.0	95,580	.0	.0	5.375	6.812	FA	216,747	461,068	04/17/2023	02/01/2028
575385-AE-9	MASONITE INTERNATIONAL C	A		2		837,560	.86	8020	1,000,000	864,549	.0	17,710	.0	.0	3.500	6.192	FA	13,222	35,000	06/13/2022	02/15/2030
59151K-AK-4	Methanex Corp	A		2		4,974,850	.98	4370	5,000,000	4,997,246	.0	2,889	.0	.0	4.250	4.312	JD	17,708	212,500	11/13/2014	12/01/2024
629278-AG-3	NHL Series 7	A				3,000,000	.87	1370	3,000,000	3,000,000	.0	.0	.0	.0	3.290	3.304	MJSD	4,935	98,700	08/13/2020	08/13/2030
629278-AH-1	NHL Series 8	A				1,000,000	.84	5310	1,000,000	1,000,000	.0	.0	.0	.0	3.390	3.405	MJSD	1,695	33,900	08/13/2020	08/13/2032
629278-AL-2	NHL Series II	A				1,761,905	.79	1630	1,761,905	1,761,905	.0	.0	.0	.0	2.940	2.951	MJSD	1,727	51,800	10/19/2021	10/19/2033
629288-AE-7	NHL	A				238,095	.79	1590	238,095	238,095	.0	.0	.0	.0	2.940	2.951	MJSD	233	7,000	10/19/2021	10/19/2033
65334H-AG-7	Nexen Inc	A				3,628,991	111	1830	3,515,000	3,594,727	.0	(3,796)	.0	.0	6.400	6.148	MM	28,745	224,960	01/04/2012	05/15/2037
66977W-AP-4	NOVA CHEMICALS CORP	A				10,457,275	.97	6430	10,370,000	10,379,123	.0	(9,049)	.0	.0	5.000	4.905	MM	86,417	518,500	01/06/2017	05/01/2025
67077M-AD-0	NUTRIEN LTD	A				5,005,555	.97	1570	5,000,000	5,001,016	.0	(853)	.0	.0	3.000	2.982	AO	37,500	150,000	04/10/2018	04/01/2025
67077M-AF-5	NUTRIEN LTD	A				2,591,739	104	3140	3,000,000	2,666,398	.0	15,238	.0	.0	5.875	7.213	JD	14,688	176,250	04/10/2018	12/01/2036
67077M-AQ-1	NUTRIEN LTD	A				6,319,885	106	5150	5,085,000	6,157,636	.0	(44,226)	.0	.0	6.125	4.317	JJ	143,616	311,456	02/25/2021	01/15/2041
67077M-AS-7	NUTRIEN LTD	A				3,341,023	.97	4650	2,924,000	3,300,312	.0	(11,896)	.0	.0	5.250	4.281	JJ	70,785	153,510	02/26/2021	01/15/2045
67077M-AU-2	NUTRIEN LTD	A				5,821,194	.94	8500	5,175,000	5,783,294	.0	(16,184)	.0	.0	5.000	4.187	AO	64,688	258,750	06/24/2021	04/01/2049
68245X-AH-2	1011778 BC / NEW RED FIN	A				1,374,027	.94	5440	1,541,000	1,409,359	.0	27,807	.0	.0	3.875	6.307	MS	17,582	59,714	09/23/2022	01/15/2028
68245X-AP-4	1011778 BC / NEW RED FIN	A				2,334,105	.92	3070	2,750,000	2,393,498	.0	52,488	.0	.0	3.500	6.518	FA	36,361	70,000	03/09/2023	02/15/2029
683715-AC-0	Open Text Corp	A				1,000,000	.92	9830	1,000,000	1,000,000	.0	.0	.0	.0	3.875	3.875	FA	14,639	38,750	02/03/2020	02/15/2028
683715-AF-3	Open Text Corp	A				8,032,500	104	0270	8,000,000	8,026,281	.0	(5,741)	.0	.0	6.900	6.802	JD	46,000	552,000	11/17/2022	02/01/2027
683720-AA-4	Open Text Corp	A		2		1,000,000	.90	6130	1,000,000	1,000,000	.0	.0	.0	.0	4.125	4.125	FA	15,583	41,250	02/03/2020	02/15/2030
72605X-AK-1	Placer Dome Inc	A				2,099,480	103	4320	2,000,000	2,071,325	.0	(26,584)	.0	.0	7.370	5.774	JJ	67,968	147,400	12/06/2022	06/03/2026
76774L-AB-3	RITCHIE BROS AUCTIONEERS	A				2,120,000	103	0820	2,100,000	2,116,403	.0	(3,597)	.0	.0	6.750	6.478	MS	41,738	70,875	03/01/2023	03/15/2028
775109-AX-9	Rogers Communications	A		2		9,622,034	.88	2300	10,122,000	9,714,095	.0	12,658	.0	.0	4.500	4.824	MS	134,117	455,490	06/02/2015	03/15/2043
775109-BB-6	Rogers Communications	A		2		13,291,327	.94	1320	11,694,000	13,098,727	.0	(46,958)	.0	.0	5.000	4.094	MS	172,162	584,700	05/05/2021	03/15/2044
775109-BG-5	Rogers Communications	A		2		2,360,740	.83	5220	2,000,000	2,388,622	.0	(9,390)	.0	.0	4.300	3.266	FA	32,489	86,000	08/02/2021	02/15/2048
775109-BN-0	Rogers Communications	A		2		8,696,043	.84	7920	8,283,000	8,672,781	.0	(9,680)	.0	.0	4.350	4.040	MM	60,052	360,311	08/24/2021	05/01/2049
775109-BP-5	Rogers Communications	A		2		2,967,780	.76	0680	3,000,000	2,970,397	.0	667	.0	.0	3.700	3.760	MM	14,183	111,000	10/28/2019	11/15/2049
775109-CH-2	Rogers Communications	A			2.C FE	3,014,865	.92	0540	3,500,000	3,035,984	.0	21,119	.0	.0	3.800	5.859	MS	39,161	66,500	07/06/2023	03/15/2032
775109-CJ-8	Rogers Communications	A		2		1,976,970	.88	3270	2,000,000	1,978,313	.0	748	.0	.0	4.500	4.589	MS	26,500	152,000	03/07/2022	03/15/2042
775109-CK-5	Rogers Communications	A		2		1,009,246	.87	3110	1,250,000	1,011,185	.0	1,939	.0	.0	4.550	5.956	MS	16,747	28,438	07/20/2023	03/15/2052
78016E-YH-4	Royal Bank of Canada	A				2,999,440	.84	3420	4,000,000	3,103,807	.0	87,574	.0	.0	2.300	5.914	MM	14,822	92,000	10/19/2022	11/03/2031
78016F-ZX-5	Royal Bank of Canada	A				4,993,200	101	7440	5,000,000	4,993,882	.0	682	.0	.0	5.000	5.017	FA	104,167	138,194	01/09/2023	02/01/2033
78016H-ZQ-6	Royal Bank of Canada	A				3,293,037	101	9990	3,300,000	3,293,435	.0	398	.0	.0	5.000	5.027	MM	27,042	84,792	04/24/2023	05/02/2033
86304T-AA-6	STRATHCONA RESOURCES	A		2		826,875	.95	5720	900,000	831,312	.0	4,437	.0	.0	6.875	10.313	FA	25,781	90,000	10/20/2023	08/01/2026

E10.66

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
878742-AE-5	Teck Cominco Limited	A				4,890,000	104.5970	5,229,850	5,000,000	4,929,049	0	3,870	0	0	6.125	6.296	AO	76,563	306,250	01/09/2019	10/01/2035
878742-AS-4	Teck Cominco Limited	A				1,490,688	101.7330	1,551,428	1,525,000	1,495,232	0	1,003	0	0	6.000	6.190	FA	34,567	91,500	01/09/2019	08/15/2040
878742-AW-5	Teck Cominco Limited	A				4,072,500	103.2390	5,161,950	5,000,000	4,152,366	0	14,260	0	0	6.250	7.900	JJ	144,097	312,500	01/10/2019	07/15/2041
878744-AB-7	TECK RESOURCES LIMITED	A				4,238,829	92.8380	3,435,006	3,700,000	4,185,539	0	(18,322)	0	0	5.200	4.145	MS	64,133	192,400	12/17/2020	03/01/2042
87971M-BH-5	Telus Corp (Canada)	A				18,552,756	89.3860	13,634,940	15,254,000	18,309,369	0	(80,753)	0	0	4.600	3.380	MN	87,711	701,684	10/12/2021	11/16/2048
87971M-BK-8	Telus Corp (Canada)	A				11,455,930	83.8060	8,327,802	9,937,000	11,367,211	0	(37,829)	0	0	4.300	3.418	JD	18,991	427,291	08/24/2021	06/15/2049
87971M-BW-2	Telus Corp (Canada)	A				2,890,652	89.0850	3,117,975	3,500,000	2,905,957	0	15,305	0	0	3.400	6.010	MN	15,867	59,500	10/05/2023	05/13/2032
884903-AY-1	Thomson Corporation	A				987,550	103.3240	1,033,240	1,000,000	988,349	0	757	0	0	5.500	5.638	FA	20,778	55,000	12/15/2022	08/15/2035
884903-BH-7	Thomson Corporation	A				1,416,216	103.9930	1,403,906	1,350,000	1,414,462	0	(3,076)	0	0	5.850	5.361	AO	16,673	78,975	03/30/2021	04/15/2040
884903-BP-9	Thomson Corporation	A				24,018,274	99.5590	19,841,113	19,929,000	23,595,375	0	(124,431)	0	0	5.650	4.229	MN	118,854	1,125,989	11/17/2021	11/23/2043
891147-ZM-7	TORONTO-DOMINION BANK	A				2,000,000	99.7020	1,994,040	2,000,000	2,000,000	0	0	0	0	5.790	0.460	JAJO	26,585	101,984	01/05/2022	01/10/2025
89115A-2E-1	TORONTO-DOMINION BANK	A				5,943,171	97.2150	6,357,861	6,540,000	5,999,044	0	47,221	0	0	4.456	5.700	JD	18,619	291,422	04/26/2023	06/08/2032
89117F-BZ-5	TORONTO-DOMINION BANK	A				2,500,000	104.3280	2,608,200	2,500,000	2,500,000	0	0	0	0	8.125	8.207	JAJO	34,418	211,024	10/06/2022	10/31/2082
89346D-AE-7	Transalta Corp	A				438,975	99.5950	458,137	460,000	439,419	0	632	0	0	6.500	6.952	MS	8,804	29,900	11/18/2022	03/15/2040
89346D-AH-0	Transalta Corp	A				5,126,498	106.2870	5,314,350	5,000,000	5,103,527	0	(21,246)	0	0	7.750	7.128	MN	49,514	385,347	03/28/2023	11/15/2029
893526-BZ-9	Transcanada Pipelines Ltd	A				7,032,841	120.0170	5,652,801	4,710,000	6,760,217	0	(99,527)	0	0	7.625	3.798	JJ	165,602	359,138	03/11/2021	01/15/2039
893526-DJ-9	Transcanada Pipelines Ltd	A				587,555	105.6420	459,543	435,000	570,881	0	(5,996)	0	0	6.100	3.569	JD	2,211	26,535	02/11/2021	06/01/2040
89352H-AY-5	TRANS-CANADA PIPELINES	A				2,731,595	91.8430	2,137,187	2,327,000	2,705,608	0	(9,561)	0	0	4.875	3.829	MN	14,495	113,441	03/03/2021	05/15/2048
89352H-BA-6	TRANS-CANADA PIPELINES	A				2,018,214	95.1790	2,093,938	2,200,000	2,027,102	0	8,888	0	0	4.100	5.601	AO	19,042	45,100	08/10/2023	04/15/2030
923725-AB-1	VERMILION ENERGY INC	A				827,888	98.8200	839,970	850,000	837,854	0	9,036	0	0	5.625	6.885	MS	14,078	47,813	03/06/2023	03/15/2025
92660F-AG-9	VIDEOTRON LTD	A				5,193,775	99.5660	5,141,588	5,164,000	5,165,173	0	(3,920)	0	0	5.375	5.296	JD	12,336	277,565	09/16/2014	06/15/2024
92660F-AK-0	VIDEOTRON LTD	A				612,161	98.5840	640,796	650,000	618,665	0	6,504	0	0	5.125	6.787	AO	7,033	33,313	03/27/2023	04/15/2027
92660F-AN-4	VIDEOTRON LTD	A				7,752,005	90.8540	8,276,799	9,110,000	7,998,854	0	165,786	0	0	3.625	6.301	JD	14,677	330,238	09/13/2022	06/15/2029
952845-AE-5	West Fraser Timber Co	A				12,000,000	98.4340	11,812,080	12,000,000	12,000,000	0	0	0	0	4.350	4.350	AO	110,200	522,000	10/07/2014	10/15/2024
98417E-AN-0	Xstrata Finance Canada	A				12,624,378	102.0720	11,534,136	11,300,000	12,460,483	0	(39,471)	0	0	6.000	5.106	MN	86,633	678,000	04/20/2023	11/15/2041
98417E-AR-1	Xstrata Finance Canada	A				12,174,760	97.1890	10,941,538	11,258,000	12,058,215	0	(25,418)	0	0	5.550	4.963	AO	114,550	624,819	07/01/2020	10/25/2042
C4931*-AU-7	KEYERA PARTNERSP No. P-14	A				8,000,000	99.1400	7,931,200	8,000,000	8,000,000	0	0	0	0	4.750	4.750	MN	43,278	380,000	11/20/2013	11/20/2025
C5864@-AG-4	MULLEN GRP LTD Series G No. G-21	A				8,000,000	98.2020	7,856,160	8,000,000	8,000,000	0	0	0	0	3.840	3.840	AO	58,880	307,200	10/22/2014	10/22/2024
C5864@-AH-2	MULLEN GRP LTD Series H No. H-17	A				4,000,000	94.9610	3,798,440	4,000,000	4,000,000	0	0	0	0	3.940	3.940	AO	30,207	157,600	10/22/2014	10/22/2026
000000-00-0	PERSHING SQUARE HOLDINGS	D				11,667,555	78.8060	9,535,492	12,100,000	11,723,920	0	37,509	0	0	3.250	3.689	AO	98,313	393,250	07/14/2022	10/01/2031
000000-00-0	ZURICH FINANCE IRELAND	D				7,021,250	81.6010	5,712,104	7,000,000	7,144,856	0	127,225	0	0	3.000	2.922	APR	147,000	210,000	10/08/2021	04/19/2051
00084D-AV-2	ABN AMRO BANK NV	D				5,000,000	79.9370	3,996,850	5,000,000	5,000,000	0	0	0	0	3.324	3.324	MS	49,860	166,200	12/06/2021	03/13/2037
00131L-ZB-0	AIA GROUP LTD	D				6,209,200	97.1870	4,859,350	5,000,000	6,069,366	0	(36,280)	0	0	4.875	3.402	MS	74,479	243,750	12/10/2019	03/11/2044
00131L-AE-5	AIA GROUP LTD	D				22,262,368	92.0780	17,807,885	19,340,000	22,024,978	0	(89,157)	0	0	4.500	3.538	MS	253,838	870,300	08/24/2021	03/16/2046
00131L-AK-1	AIA GROUP LTD	D				17,224,332	75.9700	12,930,094	17,020,000	17,197,995	0	(8,472)	0	0	3.200	3.116	MS	158,853	544,640	04/29/2021	09/16/2040
00182E-BJ-7	ANZ NATIONAL INTL NZ	D				6,731,322	94.7040	6,439,872	6,800,000	6,765,781	0	7,710	0	0	3.450	3.584	JJ	104,267	234,600	04/05/2019	01/21/2028
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	D				5,000,000	100.4130	5,020,650	5,000,000	5,000,000	0	0	0	0	5.548	5.548	FA	107,878	277,400	08/02/2022	08/11/2032
00185A-AB-0	AON PLC	D				284,645	81.0630	196,172	242,000	281,157	0	(1,497)	0	0	4.250	3.113	JD	543	10,285	08/11/2021	12/12/2042
00185A-AC-8	AON PLC	D				5,212,257	82.7900	3,587,291	4,333,000	5,140,014	0	(30,377)	0	0	4.450	3.146	MN	19,817	192,819	08/11/2021	05/24/2043
00185A-AF-1	AON PLC	D				9,923,900	99.0320	9,903,200	10,000,000	9,995,925	0	8,814	0	0	3.500	3.592	JD	16,528	350,000	08/12/2014	06/14/2024
00203Q-AD-9	AP MOELLER-MAERSK A/S	D				9,888,300	97.9350	9,793,500	10,000,000	9,977,222	0	12,395	0	0	3.875	4.012	MS	100,104	387,500	10/08/2015	09/28/2025
00203Q-AE-7	AP MOELLER-MAERSK A/S	D				2,782,864	98.5260	2,758,728	2,800,000	2,799,682	0	1,626	0	0	4.500	4.577	JD	3,850	126,000	06/17/2019	06/20/2029
00203Q-AF-4	AP MOELLER-MAERSK A/S	D				200,196	104.4350	208,870	200,000	200,193	0	(3)	0	0	5.875	5.862	MS	3,492	0	09/14/2023	09/14/2033
00217G-AC-7	APTIV PLC / APTIV CORP	D				5,600,190	79.2770	4,598,066	5,800,000	5,601,441	0	1,251	0	0	4.150	4.348	MN	40,117	224,100	07/28/2023	05/01/2052
00386S-AB-8	TAGA ABU DHABI NATL ENER	D				2,637,338	117.9420	2,323,457	1,970,000	2,504,873	0	(31,822)	0	0	6.500	3.804	AO	22,764	128,050	07/23/2019	10/27/2036

E1067

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-AN-5	AERCAP IRELAND CAP/GLOBA	D	2			4,246,088	101.3120	4,255,104	4,200,000	4,215,204	0	(9,508)	0	0	6.500	6.240	JJ	125,883	273,000	06/04/2020	07/15/2025
00774M-AW-5	AERCAP IRELAND CAP/GLOBA	D	2			8,161,042	91.3470	8,641,426	9,460,000	8,318,268	0	154,646	0	0	3.000	5.911	AO	48,877	246,300	05/24/2023	10/29/2028
00774M-AX-3	AERCAP IRELAND CAP/GLOBA	D	2			11,264,138	87.0670	11,971,713	13,750,000	11,398,893	0	134,755	0	0	3.300	6.002	JJ	190,323	226,875	07/20/2023	01/30/2032
00774M-AY-1	AERCAP IRELAND CAP/GLOBA	D	2			5,555,010	85.9290	6,015,030	7,000,000	5,600,281	0	45,271	0	0	3.400	6.141	AO	40,989	119,000	08/11/2023	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA	D	2			2,317,101	80.6560	2,411,614	2,990,000	2,332,205	0	15,104	0	0	3.850	5.855	AO	19,825	115,115	04/06/2023	10/29/2041
00774M-BC-8	AERCAP IRELAND CAP/GLOBA	D	2			5,647,216	102.4380	5,838,966	5,700,000	5,652,201	0	4,985	0	0	5.750	5.968	JD	22,760	163,875	08/10/2023	06/06/2028
009279-AC-4	AIRBUS SE	D	2			17,757,076	86.6730	14,106,031	16,275,000	17,648,787	0	(41,097)	0	0	3.950	3.404	AO	144,644	642,863	01/07/2022	04/10/2047
00973R-AJ-2	AKER BP ASA	D	2			6,988,892	91.8850	7,062,281	7,686,000	7,090,062	0	68,144	0	0	4.000	5.336	JJ	141,764	307,440	07/13/2022	01/15/2031
01273P-AB-8	ALBERMALE WOD PTY LTD	D	2			4,961,257	90.6960	4,975,848	4,935,000	4,952,445	0	(2,780)	0	0	3.450	3.380	MN	21,755	170,258	09/01/2020	11/15/2029
013822-AC-5	ALCOA NEDERLAND HOLDING	D	2			8,048,893	100.6900	8,281,753	8,225,000	8,085,296	0	26,726	0	0	6.125	6.578	MN	64,372	503,781	12/02/2022	05/15/2028
01609W-AW-2	ALIBABA GROUP HOLDING	D	2			5,030,700	81.5520	4,077,600	5,000,000	5,028,863	0	(377)	0	0	4.400	4.367	JD	15,278	220,000	01/10/2018	12/06/2057
01609W-AX-0	ALIBABA GROUP HOLDING	D	2			807,110	82.9250	829,250	1,000,000	824,448	0	17,338	0	0	2.125	5.102	FA	8,382	10,625	02/16/2023	02/09/2031
018820-AC-4	ALLIANZ SE	D	2			12,584,420	103.9340	13,095,684	12,600,000	12,584,511	0	91	0	0	6.350	6.359	MS	255,588	0	09/14/2023	09/06/2053
01959E-AC-2	ALLIED WORLD ASSURANCE	D	2			698,595	97.4500	705,538	724,000	706,590	0	7,995	0	0	4.350	5.758	AO	5,424	31,494	02/07/2023	10/29/2025
02364W-AP-0	America Movil SA de CV	D	2			5,817,393	108.7630	5,530,599	5,085,000	5,653,435	0	(27,830)	0	0	6.125	4.998	MN	39,797	311,456	03/20/2017	11/15/2037
02364W-AW-5	America Movil SA de CV	D	2			20,137,884	109.3380	18,259,446	16,700,000	19,579,069	0	(122,213)	0	0	6.125	4.580	MS	258,560	1,022,875	01/20/2021	03/30/2040
02364W-BG-9	America Movil SA de CV	D	2			5,286,621	88.9500	3,878,220	4,360,000	5,206,141	0	(22,059)	0	0	4.375	3.230	AO	36,560	190,750	07/31/2020	04/22/2049
02364W-BH-7	America Movil SA de CV	D	2			2,104,629	94.4990	2,173,477	2,300,000	2,114,657	0	10,028	0	0	3.625	5.392	AO	15,980	41,688	09/14/2023	04/22/2029
034863-AU-4	ANGLO AMERICAN CAPITAL	D	2			8,070,431	97.4230	8,193,274	8,410,000	8,115,773	0	44,089	0	0	4.500	5.442	MS	111,433	211,725	06/12/2023	03/15/2028
034863-AY-6	ANGLO AMERICAN CAPITAL	D	2			6,406,595	76.1730	4,951,245	6,500,000	6,412,304	0	1,801	0	0	3.950	4.033	MS	79,165	256,750	09/08/2020	09/10/2050
034863-BA-7	ANGLO AMERICAN CAPITAL	D	2			6,452,729	85.1040	6,527,477	7,670,000	6,542,335	0	89,606	0	0	2.875	5.361	MS	63,704	110,256	05/03/2023	03/17/2031
034863-BC-3	ANGLO AMERICAN CAPITAL	D	2			982,730	86.0460	860,460	1,000,000	983,212	0	273	0	0	4.750	4.860	MS	13,854	47,500	03/14/2022	03/16/2052
034863-BD-1	ANGLO AMERICAN CAPITAL	D	2			5,786,447	101.0860	5,964,074	5,900,000	5,791,706	0	5,259	0	0	5.500	5.757	MN	53,182	162,250	07/13/2023	05/02/2033
03512T-AE-1	ANGLOGOLD HOLDINGS PLC	D	2			1,062,200	87.0160	870,160	1,000,000	1,044,028	0	(6,038)	0	0	3.750	3.000	AO	9,375	37,500	11/20/2020	10/01/2030
03835V-AF-3	APTIV PLC	D	2			14,925,495	81.1220	12,987,632	16,010,000	15,049,465	0	22,766	0	0	4.400	4.838	AO	176,110	704,440	12/07/2017	10/01/2046
03835V-AH-9	APTIV PLC	D	2			12,644,123	93.5420	10,357,906	11,073,000	12,535,028	0	(32,582)	0	0	5.400	4.501	MS	176,061	597,942	04/05/2021	03/15/2049
03938L-AP-9	Arcelormittal	D	2			3,178,029	108.4590	3,169,172	2,922,000	3,161,057	0	(9,620)	0	0	7.000	6.154	AO	43,181	204,540	06/30/2022	10/15/2039
03938L-AS-3	Arcelormittal	D	2			3,664,110	106.0420	3,181,260	3,000,000	3,622,712	0	(22,582)	0	0	6.750	4.942	MS	67,500	202,500	02/16/2022	03/01/2041
03938L-AZ-7	Arcelormittal	D	2			3,100,000	101.1860	4,047,440	4,000,000	3,806,608	0	121,687	0	0	6.125	9.873	JD	20,417	245,000	02/05/2016	06/01/2025
03938L-BC-7	Arcelormittal	D	2			910,390	97.4580	924,580	1,000,000	922,716	0	11,507	0	0	4.250	5.906	JJ	19,479	42,500	11/29/2022	07/16/2029
03938L-BE-3	Arcelormittal	D	2			1,000,340	105.0800	1,050,800	1,000,000	1,000,275	0	(60)	0	0	6.550	6.542	MN	5,822	65,500	11/22/2022	11/29/2027
03938L-BF-0	Arcelormittal	D	2			995,780	108.2120	1,082,120	1,000,000	996,115	0	308	0	0	6.800	6.859	MN	6,044	68,000	11/22/2022	11/29/2032
03939A-AA-5	ARCH CAPITAL GROUP LTD	D	2			85,832	76.4660	64,996	85,000	85,786	0	(18)	0	0	3.635	3.580	JD	9	3,090	03/11/2021	06/30/2050
04365X-AA-6	ASCOT GROUP LTD	D	2			4,000,000	80.6490	3,225,960	4,000,000	4,000,000	0	0	0	0	4.250	4.250	JD	7,556	170,000	12/09/2020	12/15/2030
046353-AG-3	ASTRAZENECA PLC	D	2			5,976,120	91.0320	5,461,920	6,000,000	5,980,530	0	662	0	0	4.000	4.024	MS	68,667	240,000	11/14/2016	09/18/2042
046353-AM-0	ASTRAZENECA PLC	D	2			8,048,910	94.0270	7,522,160	8,000,000	8,041,713	0	(1,126)	0	0	4.375	4.338	MN	43,750	350,000	03/14/2017	11/16/2045
04965D-A@-5	ATRESMEDIA CORPORACION	D	2			1,000,000	98.8710	988,710	1,000,000	1,000,000	0	0	0	0	4.750	4.750	JJ	22,431	47,500	07/11/2018	07/11/2025
052528-AM-8	ANZ Banking Group	D	2			1,916,320	80.7610	1,615,220	2,000,000	1,966,184	0	44,053	0	0	2.570	2.935	MN	5,140	51,400	10/22/2021	11/25/2035
052528-AP-1	ANZ Banking Group	D	2			8,507,560	107.0060	9,095,510	8,500,000	8,506,970	0	(554)	0	0	6.742	6.730	JD	36,613	573,070	11/29/2022	02/08/2032
05254H-AA-2	AUST & NZ BANKING GRP/UK	D	2			2,000,000	100.7330	2,014,660	2,000,000	2,000,000	0	0	0	0	6.750	6.750	JD	6,000	135,000	06/07/2016	01/01/9999
05279F-AG-4	AUTOLIV ASP INC Series C	D	2			12,000,000	99.1000	11,892,010	12,000,000	12,000,000	0	0	0	0	4.590	4.590	AO	104,040	550,800	04/23/2014	04/23/2024
05464H-AB-6	AXIS SPECIALTY FINAN PLC	D	2			4,578,258	88.7900	3,968,913	4,470,000	4,555,445	0	(3,721)	0	0	5.150	4.959	AO	57,551	230,205	08/11/2022	04/01/2045
05523R-AE-7	BAE SYSTEMS PLC	D	2			6,897,590	70.6770	4,947,390	7,000,000	6,904,828	0	2,269	0	0	3.000	3.075	MS	61,833	210,000	09/08/2020	09/15/2050
055451-AV-0	BHP Billiton Finance	D	2			8,421,472	100.9830	6,388,185	6,326,000	8,184,822	0	(68,351)	0	0	5.000	3.010	MS	79,954	316,300	10/28/2020	09/30/2043
05578A-AN-8	BPCE SA	D	2			4,964,850	88.2740	4,413,700	5,000,000	4,978,620	0	3,381	0	0	2.700	2.781	AO	33,750	135,000	09/24/2019	10/01/2029

E10.68

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05578Q-AF-0	BPCE SA	D		2		1,943,135	.81	6290	2,040,725	2,500,000	1,986,488		43,353		3.116	6.508	AO	15,580	77,900	03/08/2023	10/19/2032
05581K-AC-5	BNP PARIBAS	D				3,510,675	.98	0140	3,430,490	3,500,000	3,504,007		(1,137)		4.625	4.586	MS	48,563	161,875	03/31/2017	03/13/2027
05964H-AN-5	Banco Santander	D		2		702,056	.90	4990	800,000	800,000	708,524		6,468		1.722	5.157	MS	4,095		09/14/2023	09/14/2027
05971K-AF-6	BANCO SANTANDER SA	D				5,000,000	.89	9800	4,499,000	5,000,000	5,000,000				3.490	3.490	MN	15,996	174,500	05/20/2020	05/28/2030
067316-AH-2	BACARDI CORP	D		2		9,724,534	.95	8630	7,002,792	7,305,000	9,588,527		(61,388)		5.300	3.381	MN	49,471	387,165	09/28/2021	05/15/2048
06738E-AJ-4	BARCLAYS PLC	D				13,606,357	.97	9560	11,411,874	11,650,000	13,412,952		(49,654)		5.250	4.178	FA	227,660	611,625	01/07/2020	08/17/2045
06738E-BD-6	BARCLAYS PLC	D		2		3,934,733	.98	2620	3,974,698	4,045,000	3,954,646		19,913		4.972	5.846	MN	25,140	201,117	05/04/2023	05/16/2029
06738E-BM-6	BARCLAYS PLC	D		2		1,030,757	.84	3940	1,071,804	1,270,000	1,050,037		19,279		2.645	5.997	JD	153	33,592	04/28/2023	06/24/2031
06738E-BP-9	BARCLAYS PLC	D				3,000,000	.85	8120	2,574,360	3,000,000	3,000,000				3.564	3.564	MS	29,106	106,920	09/16/2020	09/23/2035
06738E-BY-0	BARCLAYS PLC	D		2		4,703,136	100	5150	4,824,720	4,800,000	4,726,842		23,706		5.501	6.228	FA	104,152	132,024	03/27/2023	08/09/2028
06849U-AD-7	BARRICK PD AU FIN PTY LT	D				9,217,409	107	2510	8,051,333	7,507,000	8,947,956		(64,388)		5.950	4.250	AO	94,296	446,667	10/27/2020	10/15/2039
08860H-AC-8	BHARTI AIRTEL LTD	D		2		3,996,320	.88	2340	3,529,360	4,000,000	3,997,119		338		3.250	3.261	JD	10,111	130,000	02/24/2021	06/03/2031
09659T-2C-4	BNP PARIBAS	D				2,749,800	.69	7330	2,789,320	4,000,000	2,812,420		40,997		2.824	5.535	JJ	48,636	112,960	06/13/2022	01/26/2041
09659W-2F-0	BNP PARIBAS	D				5,248,122	.97	5110	5,265,594	5,400,000	5,287,004		16,652		4.400	4.910	FA	90,420	184,800	04/20/2023	08/14/2028
09659W-2K-9	BNP PARIBAS	D		2		1,000,000	.87	9530	879,530	1,000,000	1,000,000				3.052	3.052	JJ	14,243	30,520	01/06/2020	01/13/2031
09659W-2R-4	BNP PARIBAS	D		2		1,942,212	.87	0720	2,002,656	2,300,000	1,978,207		35,995		2.159	5.710	MS	14,621	24,829	06/01/2023	09/15/2029
09659W-2U-7	BNP PARIBAS	D		2		3,273,283	.85	0650	3,402,600	4,000,000	3,325,355		52,072		3.132	5.837	JJ	56,028	62,640	06/26/2023	01/20/2033
09659W-2V-5	BNP PARIBAS	D				13,769,358	100	7780	14,018,220	13,910,000	13,787,814		18,456		5.125	5.478	JJ	332,681	272,906	09/07/2023	01/13/2029
111013-AL-2	British Sky Broadcasting	D				11,575,025	.98	7360	11,354,640	11,500,000	11,506,316		(8,679)		3.750	3.670	MS	125,781	431,250	12/18/2014	09/16/2024
111021-AE-1	British Telecom PLC	D				544,001	123	8330	557,249	450,000	540,497				9.625	6.040	JD	1,925	21,656	08/24/2023	12/15/2030
111021-AL-5	British Telecom PLC	D				8,510,290	.8	128	8,128,560	8,000,000	8,282,989		(54,625)		5.125	4.272	JD	30,750	410,000	09/19/2019	12/04/2028
111021-AN-1	British Telecom PLC	D		2		16,121,030	.81	3560	12,813,570	15,750,000	16,096,951		(8,029)		4.250	4.107	MN	98,547	669,375	06/24/2021	11/08/2049
11778B-AB-8	BSKYB Finance UK Ltd	D				5,955,352	112	6640	5,858,528	5,200,000	5,754,275		(33,161)		6.500	5.274	AO	71,356	338,000	12/02/2016	10/15/2035
12563D-AB-1	CK HUTCHISON INTL 19 II	D				7,913,622	.76	8070	5,530,104	7,200,000	7,859,017		(17,639)		3.375	2.862	MS	77,625	243,000	10/21/2020	09/06/2049
12594K-AB-8	CNH INDUSTRIAL NV	D		2		4,693,000	.96	4070	4,820,350	5,000,000	4,853,612		33,728		3.850	4.686	MN	24,597	192,500	10/04/2018	11/15/2027
12661P-AD-1	CSL FINANCE PLC	D		2		1,999,740	.95	4810	1,909,620	2,000,000	1,999,754				4.625	4.626	AO	16,444	92,500	04/20/2022	04/27/2042
12674T-AA-4	C&W SENIOR FINANCING DAC	D				994,261	.93	2690	936,421	1,004,000	998,472		1,295		6.875	7.050	JJ	31,828	69,025	06/29/2020	09/15/2027
15118J-AA-3	CELLNEX FINANCE	D		2		15,488,250	.77	5470	12,097,332	15,600,000	15,495,966		3,843		3.875	3.927	JJ	292,175	604,500	01/07/2022	07/07/2041
151191-AZ-6	CELULOSA ARAUCO CONSTITU	D				6,920,410	.98	8840	6,921,880	6,900,000	6,994,304		9,415		4.500	4.643	FA	131,250	315,000	07/15/2014	08/01/2024
191241-AF-5	COCA-COLA FEMSA SAB CV	D		2		17,437,170	100	4800	13,986,720	13,900,000	17,028,499		(108,445)		5.250	3.632	MN	729,750	729,750	01/26/2043	
191241-AH-1	COCA-COLA FEMSA SAB CV	D		2		2,969,160	.89	6500	2,689,500	3,000,000	2,980,284		2,940		2.750	2.869	JJ	36,437	82,500	01/08/2020	01/22/2030
202712-BJ-3	COMMONWEALTH BANK AUST	D				377,415	.79	7870	239,361	300,000	371,414		(2,025)		4.316	2.929	JJ	6,150	12,948	12/09/2020	01/10/2048
202712-BK-0	COMMONWEALTH BANK AUST	D		2		2,963,280	.89	3410	2,680,230	3,000,000	3,065,105		86,387		3.610	3.717	MS	32,791	108,900	09/19/2019	09/12/2034
202712-BL-8	COMMONWEALTH BANK AUST	D				3,000,000	.78	9040	2,367,120	3,000,000	3,000,000				3.743	3.743	MS	33,999	112,290	09/05/2019	09/12/2039
202712-BQ-7	COMMONWEALTH BANK AUST	D				4,177,745	.72	6130	3,267,585	4,500,000	4,189,428		9,295		3.305	3.812	MS	45,444	148,725	02/21/2023	03/11/2041
202712-BS-3	COMMONWEALTH BANK AUST	D				2,000,000	.87	5730	1,751,460	2,000,000	2,000,000				3.784	3.784	MS	22,494	75,680	03/03/2022	03/14/2032
2027A0-HR-3	COMMONWEALTH BANK AUST	D				2,023,360	.98	3910	1,967,820	2,000,000	2,007,393		(3,584)		4.500	4.299	JD	5,500	90,000	02/20/2019	12/09/2025
2027A0-JN-0	COMMONWEALTH BANK AUST	D				34,550,938	.86	8090	28,926,495	33,322,000	34,474,031		(34,935)		3.900	3.666	JJ	610,070	1,299,558	09/09/2021	07/12/2047
21684A-AB-2	COOPERATIVE RABOBANK UA	D				10,897,544	.80	1290	8,250,320	8,000,000	10,665,350		(92,012)		5.750	3.428	JD	38,333	460,000	06/09/2021	12/01/2043
21684A-AD-8	COOPERATIVE RABOBANK UA	D				5,775,660	.99	5850	4,979,250	5,000,000	5,673,407		(18,760)		5.250	4.286	FA	107,188	262,500	02/09/2018	08/04/2045
21684A-AF-3	COOPERATIVE RABOBANK UA	D				933,670	.95	8180	958,180	1,000,000	975,185		8,928		3.750	4.794	JJ	16,667	37,500	11/20/2018	07/21/2026
21989D-AA-0	CORPORACION INMOBILIARIA	D		2		2,974,395	.85	9800	2,579,400	3,000,000	2,980,500		2,288		3.625	3.728	MN	14,500	108,750	05/07/2021	05/13/2031
225313-AM-7	CREDIT AGRICOLE SA	D				3,540,640	.88	3770	3,535,080	4,000,000	3,621,677		52,335		3.250	5.090	JJ	60,306	130,000	06/03/2022	01/14/2030
22534P-AC-7	CREDIT AGRICOLE SA	D				12,676,534	102	3260	12,893,076	12,600,000	12,667,429		(9,105)		5.301	5.166	JJ	313,554	307,458	09/07/2023	07/12/2028
22534P-AG-8	CREDIT AGRICOLE SA	D				5,039,150	103	7340	5,186,700	5,000,000	5,037,919		(1,231)		5.514	5.411	JJ	134,787		07/27/2023	07/05/2033

E10.69

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225401-AC-2	CREDIT SUISSE GROUP AG	D	2			3,980,280	96.9880	3,877,520	4,000,000	3,991,657	0	1,860	0	0	4.282	4.339	JJ	81,834	171,280	03/23/2017	01/09/2028
225401-AM-0	CREDIT SUISSE GROUP AG	D	2			1,000,000	97.8570	978,570	1,000,000	1,000,000	0	0	0	0	2.593	2.593	MS	7,923	25,930	09/04/2019	09/11/2025
23341C-AC-7	DNB BANK ASA	D	2			9,981,450	101.0120	10,101,200	10,000,000	9,912,023	0	(69,996)	0	0	5.896	5.258	AO	134,298	584,687	11/28/2022	10/09/2026
23636A-AT-8	DANSKE BANK A/S	D	2			4,989,900	99.9790	4,998,950	5,000,000	4,999,932	0	2,251	0	0	5.375	5.422	JJ	126,163	268,750	01/11/2019	01/12/2024
23636A-BC-4	DANSKE BANK A/S	D	2			3,441,074	96.9820	3,539,843	3,650,000	3,481,961	0	40,887	0	0	4.298	5.933	AO	39,219	156,877	03/09/2023	04/01/2028
23636A-BF-7	DANSKE BANK A/S	D	2			5,822,280	100.7610	5,844,138	5,800,000	5,812,548	0	(9,732)	0	0	6.466	6.244	JJ	179,180	187,514	03/08/2023	01/09/2026
24668P-AE-7	KONINKLIJKE AHOLD DLHAIZE	D	2			1,243,040	102.7970	1,027,970	1,000,000	1,209,622	0	(8,659)	0	0	5.700	3.974	AO	14,250	57,000	11/22/2019	10/01/2040
251566-AA-3	DEUTSCHE TELEKOM AG	D	2			5,310,702	80.2040	4,226,751	5,270,000	5,309,102	0	(1,029)	0	0	3.625	3.578	JJ	84,906	191,038	06/24/2021	01/21/2050
25156P-AC-7	Deutsche Telekom Int Fin	D	2			253,212	120.5210	206,091	171,000	225,167	0	(7,424)	0	0	8.750	3.266	JD	665	14,963	01/14/2020	06/15/2030
25156P-AR-4	Deutsche Telekom Int Fin	D	2			8,351,453	95.7550	7,468,890	7,800,000	8,252,111	0	(15,926)	0	0	4.875	4.408	MS	121,469	380,250	11/15/2016	03/06/2042
25243Y-AV-1	Diageo Capital PLC	D	2			4,928,705	87.1870	4,525,005	5,190,000	4,979,420	0	6,787	0	0	3.875	4.180	AO	34,636	201,113	10/21/2020	04/29/2043
25243Y-BB-4	Diageo Capital PLC	D	2			175,502	90.1070	180,214	200,000	177,948	0	2,446	0	0	2.375	4.556	AO	884	4,750	03/30/2023	10/24/2029
25601B-2B-0	DNB BANK ASA	D	2			2,587,919	89.1730	2,630,604	2,950,000	2,643,290	0	55,371	0	0	1.605	5.228	MS	11,968	23,674	06/01/2023	03/30/2028
26874R-AC-2	ENI SPA	D	2			3,165,450	97.3190	2,432,975	2,500,000	3,115,019	0	(26,044)	0	0	5.700	3.714	AO	35,625	142,500	01/07/2022	10/01/2040
26874R-AE-8	ENI SPA	D	2			1,940,360	100.0660	2,001,320	2,000,000	1,950,616	0	9,123	0	0	4.750	5.352	MS	28,764	95,000	11/16/2022	09/12/2028
29082H-AB-8	EMBRAER NETHERLANDS FINA	D	2			11,599,000	99.4190	11,433,185	11,500,000	11,536,403	0	(10,622)	0	0	5.400	5.287	FA	258,750	621,000	03/23/2017	02/01/2027
29245V-AB-1	ENEL CHILE SA	D	2			9,976,300	98.2950	9,829,500	10,000,000	9,994,364	0	2,348	0	0	4.750	4.777	FA	197,917	475,000	07/17/2014	08/01/2026
29268B-AC-5	ENEL FINANCE INTL NV	D	2			1,477,160	109.3300	1,093,300	1,000,000	1,410,792	0	(23,702)	0	0	6.800	3.098	MS	20,022	68,000	02/11/2021	09/15/2037
29268B-AF-8	ENEL FINANCE INTL NV	D	2			1,147,731	101.8910	866,074	850,000	1,122,057	0	(12,880)	0	0	6.000	3.367	AO	11,900	51,000	12/20/2021	10/07/2039
29278G-AC-2	ENEL FINANCE INTL NV	D	2			30,859,362	87.3220	21,939,653	25,125,000	30,494,756	0	(148,413)	0	0	4.750	3.414	MN	119,344	1,193,438	10/04/2021	05/25/2047
29278G-AY-4	ENEL FINANCE INTL NV	D	2			4,939,200	94.6360	4,731,800	5,000,000	4,940,482	0	841	0	0	5.500	5.584	JD	12,222	275,000	06/08/2022	06/15/2052
29278G-AZ-1	ENEL FINANCE INTL NV	D	2			2,324,446	102.5690	2,297,546	2,240,000	2,300,426	0	(24,020)	0	0	6.800	5.196	AO	32,580	152,320	03/30/2023	10/14/2025
29278G-BA-5	ENEL FINANCE INTL NV	D	2			4,880,834	114.2380	5,015,048	4,390,000	4,854,517	0	(26,316)	0	0	7.500	5.905	AO	70,423	218,625	06/26/2022	10/14/2032
30251G-BA-4	FMG RESOURCES AUG 2006	D	2			4,296,861	96.1860	4,568,835	4,750,000	4,397,051	0	81,226	0	0	4.500	6.803	MS	62,938	213,750	11/07/2022	09/15/2027
30251G-BC-0	FMG RESOURCES AUG 2006	D	2			1,723,719	91.6090	1,939,363	2,117,000	1,767,870	0	35,321	0	0	4.375	7.350	AO	23,155	92,619	10/20/2022	04/01/2031
30251G-BD-8	FMG RESOURCES AUG 2006	D	2			1,093,235	99.2220	1,141,053	1,150,000	1,098,906	0	5,196	0	0	5.875	6.754	AO	14,263	67,563	03/28/2023	04/15/2030
30251G-BE-6	FMG RESOURCES AUG 2006	D	2			1,887,500	100.8590	2,017,180	2,000,000	1,899,943	0	8,679	0	0	6.125	6.929	AO	25,861	122,500	07/28/2022	04/15/2032
314890-AD-6	FERGUSON FINANCE PLC	D	2			7,204,325	96.6920	7,251,900	7,500,000	7,239,800	0	24,178	0	0	4.650	5.165	AO	68,781	348,750	11/17/2022	04/20/2032
33938X-AE-5	FLEX LTD	D	2			4,953,650	103.3570	5,167,850	5,000,000	4,962,651	0	8,729	0	0	6.000	6.212	JJ	138,333	181,667	11/30/2022	01/15/2028
344419-AC-0	FOMENTO ECONOMICO MEX	D	2			12,162,645	77.4640	8,908,360	11,500,000	12,114,624	0	(15,873)	0	0	3.500	3.188	JJ	184,479	402,500	12/21/2020	01/16/2050
358070-AB-6	FRESNILLO PLC	D	2			13,800,150	76.5120	9,946,560	13,000,000	13,752,924	0	(16,356)	0	0	4.250	3.895	AO	136,590	552,500	01/14/2021	10/02/2050
36165R-AC-9	GCC SAB DE CV	D	2			9,998,800	86.2400	8,624,000	10,000,000	9,999,990	0	1	0	0	3.614	3.614	AO	71,276	361,400	01/10/2022	04/20/2032
36321P-AE-0	GALAXY PIPELINE ASSETS	D	2			16,399,584	82.5830	13,485,474	16,329,600	16,399,221	0	(2,979)	0	0	2.940	2.897	MS	121,356	480,090	02/11/2021	09/30/2040
36830B-AC-9	GC TREASURY CENTRE CO	D	2			8,914,889	76.0140	6,775,128	8,913,000	8,914,632	0	(135)	0	0	4.300	4.298	MS	109,655	383,259	04/05/2021	03/18/2051
377373-AH-8	GLAXOSMITHKLINE CAPITAL	D	2			1,978,940	96.3620	1,927,240	2,000,000	1,987,965	0	1,985	0	0	3.375	3.498	JD	5,625	67,500	03/18/2019	06/01/2029
38060A-AC-8	GOLD FIELDS OROGEN HOLD	D	2			2,965,220	102.7560	3,002,680	3,000,000	2,999,965	0	4,372	0	0	6.125	6.342	MN	23,479	183,750	11/08/2022	05/15/2029
40049J-AV-9	Grupo Televisa SA ADR	D	2			4,611,047	101.0070	4,646,322	4,600,000	4,601,218	0	(978)	0	0	6.625	6.602	MS	87,192	304,750	03/12/2007	03/18/2025
40049J-AZ-0	Grupo Televisa SA ADR	D	2			7,591,800	104.8160	6,288,960	6,000,000	7,383,399	0	(59,441)	0	0	6.625	4.553	JJ	183,292	397,500	07/22/2020	01/15/2040
40049J-BA-4	Grupo Televisa SA ADR	D	2			9,359,220	85.5060	7,481,775	8,750,000	9,306,126	0	(16,155)	0	0	5.000	4.522	MN	58,333	437,500	08/20/2020	05/13/2045
40049J-BB-2	Grupo Televisa SA ADR	D	2			4,020,200	98.2520	3,930,080	4,000,000	4,005,094	0	(2,484)	0	0	4.625	4.555	JJ	77,597	185,000	01/19/2017	01/30/2026
40049J-BE-6	Grupo Televisa SA ADR	D	2			2,432,500	88.8680	1,777,360	2,000,000	2,403,152	0	(9,354)	0	0	5.250	3.968	MN	10,792	105,000	09/15/2020	05/24/2049
40052V-AC-8	GRUPO BIMBO SAB DE CV	D	2			6,971,300	99.7500	6,982,500	7,000,000	6,998,332	0	3,334	0	0	3.875	3.925	JD	3,014	271,250	06/24/2014	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV	D	2			16,468,540	93.4760	15,890,920	17,000,000	16,546,251	0	12,292	0	0	4.875	5.086	JD	9,208	828,750	08/15/2017	06/27/2044
404280-AH-2	HSBC HOLDINGS PLC	D	2			5,707,530	108.3680	5,418,400	5,000,000	5,619,005	0	(34,390)	0	0	6.500	5.154	MS	95,694	325,000	04/21/2021	09/15/2037
404280-AM-1	HSBC HOLDINGS PLC	D	2			12,761,326	113.3530	10,043,076	8,860,000	12,298,754	0	(139,647)	0	0	6.100	3.232	JJ	250,713	540,460	07/26/2021	01/14/2042

E10.70

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-AQ-2	HSBC HOLDINGS PLC	D				7,002,650	.97	6,880	6,000,000	6,866,631	.0	(27,239)	.0	.0	5.250	4.178	MS	93,625	315,000	07/02/2020	03/14/2044
404280-BK-4	HSBC HOLDINGS PLC	D	2			5,164,600	.96	3,990	5,000,000	5,060,279	.0	(17,445)	.0	.0	4.041	3.638	MS	60,615	202,050	05/22/2017	03/13/2028
404280-CC-1	HSBC HOLDINGS PLC	D	2			3,247,920	.93	4,900	3,000,000	3,151,437	.0	(25,546)	.0	.0	3.973	2.953	MN	12,912	119,190	01/21/2020	05/22/2030
404280-CF-4	HSBC HOLDINGS PLC	D	2			3,282,019	.99	2,430	3,300,000	3,283,979	.0	1,245	.0	.0	4.950	5.041	MS	41,291	143,550	07/20/2023	03/31/2030
404280-CK-3	HSBC HOLDINGS PLC	D	2			3,000,000	.82	900	3,000,000	3,000,000	.0	.0	.0	.0	2.357	2.357	FA	26,123	70,710	08/11/2020	08/18/2031
404280-CY-3	HSBC HOLDINGS PLC	D	2			3,425,075	.83	1,330	4,250,000	3,485,285	.0	60,210	.0	.0	2.871	5.799	MN	13,219	122,018	03/24/2023	11/22/2032
404280-DH-9	HSBC HOLDINGS PLC	D	2			2,698,740	100	4,890	2,800,000	2,709,896	.0	11,156	.0	.0	5.402	6.020	FA	58,822	75,628	03/01/2023	08/11/2033
43474T-AB-9	HOLCIM US FINANCE SARL	D				11,041,604	107	1,020	7,654,000	10,679,714	.0	(141,459)	.0	.0	6.875	3.566	MS	134,477	526,213	03/24/2022	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP	D				12,283,160	103	7,530	8,665,000	11,961,065	.0	(113,007)	.0	.0	6.500	3.737	MS	170,532	563,225	07/09/2021	09/12/2043
449691-AC-8	ILIAD HOLDING SAS	D	2			830,188	.99	5,810	925,000	833,079	.0	2,891	.0	.0	7.000	9.641	AO	13,669	.0	10/20/2023	10/15/2028
456837-AW-3	ING GROEP NV	D	2			4,006,740	.85	6,930	4,900,000	4,121,581	.0	90,909	.0	.0	2.727	5.257	AO	33,406	133,623	03/01/2023	04/01/2032
456837-BC-6	ING GROEP NV	D	2			3,000,000	.93	8,300	3,000,000	3,000,000	.0	.0	.0	.0	4.252	4.113	MS	32,953	127,560	03/21/2022	03/28/2033
456873-AB-4	INGERSOLL RAND LUX FINAN	D				8,613,456	.98	3,600	8,700,000	8,691,497	.0	9,881	.0	.0	3.550	3.670	MN	51,475	308,850	12/05/2014	11/01/2024
45687A-AG-7	INGERSOLL-RAND GL HLD CO	C				1,411,180	107	4,130	1,000,000	1,368,749	.0	(13,496)	.0	.0	5.750	3.191	JD	2,556	57,500	09/24/2020	06/15/2043
45687A-AN-2	INGERSOLL-RAND GL HLD CO	C	2			711,416	.88	8,430	586,000	701,345	.0	(3,261)	.0	.0	4.300	3.117	FA	9,099	25,198	10/15/2020	02/21/2048
46115H-BV-8	INTESA SANPAOLO SPA	D	2			1,066,140	108	5,960	1,000,000	1,062,132	.0	(4,008)	.0	.0	8.248	7.286	MN	9,164	82,480	02/16/2023	11/21/2033
46132F-AB-6	INVESCO FINANCE PLC	D				2,978,520	.99	8,710	3,000,000	2,999,803	.0	2,464	.0	.0	4.000	4.085	JJ	50,333	120,000	11/06/2013	01/30/2024
46132F-AC-4	INVESCO FINANCE PLC	D				13,421,964	.98	5,440	11,062,549	13,087,799	.0	(59,496)	.0	.0	5.375	4.142	MN	51,959	603,398	02/19/2021	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC	D				6,981,940	.97	4,170	7,000,000	6,996,049	.0	1,831	.0	.0	3.750	3.779	JJ	121,042	262,500	10/08/2015	01/15/2026
46653K-AB-4	JAB HOLDINGS BV	D	2			7,908,665	.68	1,570	7,500,000	7,887,334	.0	(8,976)	.0	.0	3.750	3.449	MN	25,781	281,250	08/02/2021	05/28/2051
46653K-AC-2	JAB HOLDINGS BV	D	2			9,368,890	.78	2,490	10,000,000	9,903,351	.0	9,003	.0	.0	4.500	4.896	AO	103,750	450,000	06/03/2022	04/08/2052
478375-AJ-7	JOHNSON CONTROLS INTL PL	D				4,820,974	.97	9,050	4,223,000	4,710,375	.0	(18,085)	.0	.0	5.700	4.712	MS	80,237	240,711	12/28/2016	03/01/2041
478375-AN-8	JOHNSON CONTROLS INTL PL	D	2			7,284,131	.91	1,300	7,197,000	7,284,411	.0	(1,196)	.0	.0	4.950	4.874	JJ	177,136	356,252	06/23/2020	07/02/2064
478375-AR-9	JOHNSON CONTROLS INTL PL	D	2			3,974,201	.97	7,400	4,000,000	3,993,198	.0	3,018	.0	.0	3.900	3.984	FA	59,367	156,000	12/28/2016	02/14/2026
478375-AS-7	JOHNSON CONTROLS INTL PL	D	2			10,960,469	.95	8,120	10,000,000	10,821,240	.0	(22,697)	.0	.0	5.125	4.519	MS	152,326	512,500	12/28/2016	09/14/2045
48241F-AB-0	KBC GROUP NV	D				9,051,390	101	7,710	9,000,000	9,042,887	.0	(8,503)	.0	.0	5.796	5.662	JJ	234,738	260,820	02/06/2023	01/19/2029
494386-AB-1	KIMBERLY-CLARK DE MEXICO	D				2,991,840	.99	8,410	3,000,000	2,999,740	.0	951	.0	.0	3.800	3.833	AO	26,283	114,000	04/03/2014	04/08/2024
500472-AC-9	KONINKLIJKE PHILIPS NV	D				6,135,065	111	9,580	4,750,000	5,968,188	.0	(63,897)	.0	.0	6.875	4.370	MS	99,783	326,563	06/30/2022	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV	D				3,956,910	.91	6,150	3,000,000	3,856,459	.0	(35,011)	.0	.0	5.000	2.960	MS	44,167	150,000	01/15/2021	03/15/2042
50201D-AA-1	LCPR SR SECURED FIN DAC	D	2			1,870,000	.98	0,460	2,000,000	1,901,537	.0	21,320	.0	.0	6.750	8.292	AO	28,500	135,000	07/01/2022	10/15/2027
50201D-AD-5	LCPR SR SECURED FIN DAC	D	2			3,005,000	.87	2,350	3,000,000	3,002,484	.0	(895)	.0	.0	5.125	5.090	JJ	70,896	153,750	03/24/2021	07/15/2029
50220P-AD-5	LSEGA FINANCING PLC	D	2			3,011,076	.85	6,620	3,600,000	3,038,854	.0	27,778	.0	.0	2.500	5.095	AO	21,250	45,000	07/21/2023	04/06/2031
50220P-AE-3	LSEGA FINANCING PLC	D	2			4,172,555	.77	4,600	4,025,000	4,158,587	.0	(6,085)	.0	.0	3.200	2.947	AO	30,411	128,800	10/12/2021	04/06/2041
50247V-AC-3	LYB INTL FINANCE BV	D	2			8,168,765	.92	3,260	8,000,000	8,142,534	.0	(4,356)	.0	.0	4.875	4.734	MS	114,833	390,000	04/29/2019	03/15/2044
526250-AD-7	LENOVO GROUP LTD	D	2			3,000,000	101	9,770	3,000,000	3,000,000	.0	.0	.0	.0	5.831	5.831	JJ	74,831	174,930	07/20/2022	01/27/2028
526250-AE-5	LENOVO GROUP LTD	D	2			3,000,000	106	5,380	3,000,000	3,000,000	.0	.0	.0	.0	6.536	6.536	JJ	83,879	196,080	07/20/2022	07/27/2032
53944Y-AB-9	LLOYDS BANKING GROUP PLC	D				5,264,150	.98	1,300	5,000,000	5,076,790	.0	(32,333)	.0	.0	4.650	3.923	MS	62,646	232,500	07/27/2017	03/24/2026
53944Y-AE-3	LLOYDS BANKING GROUP PLC	D				5,862,211	.80	4,980	5,409,000	5,830,280	.0	(10,614)	.0	.0	4.344	3.843	JJ	112,262	234,967	05/24/2021	01/09/2048
53944Y-AR-4	LLOYDS BANKING GROUP PLC	D				2,000,000	.97	7,110	2,000,000	2,000,000	.0	.0	.0	.0	3.511	3.511	MS	20,091	70,220	03/11/2022	03/18/2026
53944Y-AU-7	LLOYDS BANKING GROUP PLC	D	2			12,372,143	.97	4,690	12,900,000	12,400,671	.0	28,528	.0	.0	4.976	5.619	FA	249,629	420,472	08/10/2023	08/11/2033
552081-AK-7	LYONDELLBASELL IND NV	D	2			8,693,750	100	0,130	8,000,000	8,002,943	.0	(74,485)	.0	.0	5.750	4.793	AO	97,111	460,000	11/29/2012	04/15/2024
552081-AM-3	LYONDELLBASELL IND NV	D	2			12,240,505	.87	3,030	13,500,000	12,332,232	.0	14,831	.0	.0	4.625	5.188	FA	216,797	624,375	11/17/2016	02/26/2055
556079-AF-8	MACQUARIE BANK LTD	D				1,500,000	106	4,310	1,500,000	1,500,000	.0	.0	.0	.0	6.798	6.798	JJ	46,170	50,985	01/10/2023	01/18/2033
55608J-AP-3	MACQUARIE GROUP LTD	D	2			3,072,420	.99	0,410	3,000,000	3,041,257	.0	(900)	.0	.0	5.033	4.723	JJ	69,623	150,990	03/05/2019	01/15/2030
55608J-AX-6	MACQUARIE GROUP LTD	D	2			315,148	.89	2,040	370,000	325,298	.0	10,150	.0	.0	1.935	5.976	AO	1,531	7,160	03/08/2023	04/14/2028

E10.71



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55608J-AZ-1	MACQUARIE GROUP LTD	D	2			17,000,000	.82 3120	13,993,040	17,000,000	17,000,000	.0	.0	.0	.0	2.871	2.773	JJ	226,410	488,070	10/06/2021	01/14/2033
55608J-BA-5	MACQUARIE GROUP LTD	D	2			2,000,000	.96 5050	1,930,100	2,000,000	2,000,000	.0	.0	.0	.0	1.201	1.089	AO	5,138	24,020	10/06/2021	10/14/2025
55608J-BE-7	MACQUARIE GROUP LTD	D	2			4,600,670	.91 3600	4,568,000	5,000,000	4,660,382	.0	45,602	.0	.0	4.442	5.345	JD	6,169	222,100	07/13/2022	06/21/2033
55608J-BG-2	MACQUARIE GROUP LTD	D	2			5,429,158	.101 5410	5,549,216	5,465,000	5,432,751	.0	3,294	.0	.0	5.491	5.559	MN	43,345	300,083	11/10/2022	11/09/2033
585055-AT-3	Medtronic PLC	D	2			2,105,152	.103 5140	1,833,233	1,771,000	2,038,645	.0	(11,268)	.0	.0	5.550	4.250	MS	28,941	98,291	05/15/2017	03/15/2040
585055-BT-2	Medtronic PLC	D	2			5,719,900	.97 6840	4,884,200	5,000,000	5,485,198	.0	(35,152)	.0	.0	4.375	3.330	MS	64,410	218,750	08/05/2016	03/15/2035
585055-BU-9	Medtronic PLC	D	2			3,138,960	.97 3090	2,919,270	3,000,000	3,122,396	.0	(3,463)	.0	.0	4.625	4.329	MS	40,854	138,750	10/03/2018	03/15/2045
600814-AR-8	MILLICOM INTL CELLULAR	D	2			1,435,500	.83 2500	1,540,125	1,850,000	1,479,320	.0	35,461	.0	.0	4.500	8.178	AO	14,800	83,250	10/19/2022	04/27/2031
603051-AA-1	MINERAL RESOURCES LTD	D	2			404,799	.101 7260	406,904	400,000	403,216	.0	(1,583)	.0	.0	8.125	7.479	MN	5,417	32,500	04/17/2023	05/01/2027
603051-AC-7	MINERAL RESOURCES LTD	D	2			5,353,105	.102 6620	5,543,748	5,400,000	5,362,534	.0	7,820	.0	.0	8.000	8.209	MN	72,000	432,000	02/17/2023	11/01/2027
606822-BK-9	mitsubishi UFJ FIN GRP	D	2			4,178,636	.87 6550	3,415,915	3,897,000	4,133,567	.0	(11,534)	.0	.0	3.751	3.250	JJ	66,185	146,176	11/15/2019	07/18/2039
606822-BM-5	mitsubishi UFJ FIN GRP	D	2			815,292	.91 9630	827,667	900,000	824,008	.0	8,716	.0	.0	3.195	4.955	JJ	13,020	14,378	04/03/2023	07/18/2029
606822-BX-1	mitsubishi UFJ FIN GRP	D	2			1,962,905	.83 0510	2,018,139	2,430,000	1,993,843	.0	30,937	.0	.0	2.309	5.271	JJ	25,093	28,054	05/04/2023	07/20/2032
606822-CK-8	mitsubishi UFJ FIN GRP	D	2			5,769,944	.101 5810	5,891,698	5,800,000	5,771,146	.0	1,202	.0	.0	5.133	5.225	JJ	133,144	256,650	08/24/2023	07/20/2033
606822-CL-6	mitsubishi UFJ FIN GRP	D	2			993,590	.100 1280	1,001,280	1,000,000	996,664	.0	3,074	.0	.0	5.017	5.411	JJ	22,437	25,085	03/27/2023	07/20/2028
606822-CR-3	mitsubishi UFJ FIN GRP	D	2			3,000,240	.103 8630	3,115,890	3,000,000	3,000,216	.0	(19)	.0	.0	5.472	5.471	MS	49,248	164,160	09/06/2022	09/13/2033
606822-CS-1	mitsubishi UFJ FIN GRP	D	2			2,733,102	.101 8750	2,750,625	2,700,000	2,729,048	.0	(4,054)	.0	.0	5.422	5.130	FA	52,458	73,197	04/20/2023	02/22/2029
606822-CT-9	mitsubishi UFJ FIN GRP	D	2			1,292,060	.102 5490	1,302,372	1,270,000	1,290,291	.0	(1,769)	.0	.0	5.475	5.168	FA	24,916	34,766	04/26/2023	02/22/2031
606822-CX-0	mitsubishi UFJ FIN GRP	D	2			4,805,335	.103 4040	4,932,371	4,770,000	4,804,240	.0	(1,095)	.0	.0	5.441	5.354	FA	93,000	129,768	06/05/2023	02/22/2034
606822-DC-5	mitsubishi UFJ FIN GRP	D	2			3,473,435	.103 6480	3,627,680	3,500,000	3,474,582	.0	1,147	.0	.0	5.406	5.499	AO	37,842	94,605	07/17/2023	04/19/2034
60687Y-AT-6	MIZUHO FINANCIAL GROUP	D	2			5,091,950	.96 6460	4,832,300	5,000,000	5,049,347	.0	(9,364)	.0	.0	4.254	4.021	MS	64,992	212,700	01/25/2019	09/11/2029
60687Y-BH-1	MIZUHO FINANCIAL GROUP	D	2			5,152,300	.83 3100	5,231,868	6,280,000	5,255,330	.0	103,029	.0	.0	2.201	5.362	JJ	65,656	69,111	04/06/2023	07/10/2031
60687Y-CL-9	MIZUHO FINANCIAL GROUP	D	2			5,953,080	.103 3100	6,198,600	6,000,000	5,958,952	.0	5,225	.0	.0	5.669	5.819	MS	102,042	283,450	08/10/2023	09/13/2033
60687Y-CT-4	MIZUHO FINANCIAL GROUP	D	2			3,789,577	.104 0130	3,848,481	3,700,000	3,786,018	.0	(3,559)	.0	.0	5.754	5.435	MN	20,107	159,674	04/13/2023	05/27/2034
60687Y-CZ-0	MIZUHO FINANCIAL GROUP	D	2			496,280	.102 9420	514,710	500,000	496,510	.0	230	.0	.0	5.778	5.928	JJ	14,044	.0	08/17/2023	07/06/2029
62582P-AA-8	MUNICH RE	D	2			12,903,700	.100 5000	13,065,000	13,000,000	12,931,931	.0	27,835	.0	.0	5.875	5.940	MN	80,618	763,750	11/10/2022	05/23/2042
62854A-AN-4	MYLAN NV	D	2			4,961,550	.96 6850	4,834,250	5,000,000	4,989,122	.0	4,136	.0	.0	3.950	4.044	JD	8,778	197,500	05/31/2016	06/15/2026
62854A-AP-9	MYLAN NV	D	2			6,933,720	.83 4220	5,005,320	6,000,000	6,849,419	.0	(25,662)	.0	.0	5.250	4.215	JD	14,000	315,000	07/24/2020	06/15/2046
62877C-AA-1	NAC Aviation 29 DAC	D	2			10,166,668	.92 1250	10,523,644	11,423,223	10,609,479	.0	283,948	.0	.0	4.750	7.951	JD	1,507	544,110	06/01/2022	06/30/2026
62947Q-BA-5	NXP BV / NXP Funding LLC	D	2			1,999,420	.99 8170	1,996,340	2,000,000	1,999,974	.0	151	.0	.0	4.875	4.883	MS	32,500	97,500	03/30/2018	03/01/2024
62947Q-BC-1	NXP BV / NXP Funding LLC	D	2			2,004,380	.102 9710	2,059,420	2,000,000	2,002,377	.0	(434)	.0	.0	5.550	5.521	JD	9,250	111,000	12/03/2018	12/01/2028
62954H-AJ-7	NXP BV/NXP FDG/NXP USA	D	2			2,414,160	.84 3130	2,529,390	3,000,000	2,446,663	.0	32,503	.0	.0	2.650	5.496	FA	30,033	39,750	05/19/2023	02/15/2032
62954H-AV-0	NXP BV/NXP FDG/NXP USA	D	2			5,572,813	.97 2260	5,707,166	5,870,000	5,595,818	.0	23,005	.0	.0	4.300	5.295	JD	9,115	206,185	08/04/2023	06/18/2029
62954H-AY-4	NXP BV/NXP FDG/NXP USA	D	2			3,056,022	.91 9440	3,126,096	3,400,000	3,082,340	.0	26,318	.0	.0	3.400	5.148	MN	19,267	57,800	05/12/2023	05/01/2030
62954H-BB-3	NXP BV/NXP FDG/NXP USA	D	2			13,944,999	.100 2200	14,331,460	14,300,000	13,958,653	.0	12,307	.0	.0	5.000	5.332	JJ	329,694	484,861	09/15/2023	01/15/2033
62954H-AE-5	NTT FINANCE CORP	D	2			1,210,350	.83 4710	1,201,982	1,440,000	1,228,745	.0	18,395	.0	.0	2.065	4.454	AO	7,269	23,128	03/30/2023	04/03/2031
632525-AS-0	NATIONAL AUSTRALIA BANK	D	2			7,582,334	.90 7700	6,716,980	7,400,000	7,513,539	.0	(18,212)	.0	.0	3.933	3.625	FA	120,459	291,042	07/23/2020	08/02/2034
632525-AU-5	NATIONAL AUSTRALIA BANK	D	2			140,362	.81 5700	146,826	180,000	144,724	.0	4,228	.0	.0	2.332	5.949	FA	1,516	4,198	12/16/2022	08/21/2030
632525-AW-1	NATIONAL AUSTRALIA BANK	D	2			7,123,504	.65 2940	4,831,103	7,399,000	7,150,501	.0	10,797	.0	.0	2.648	2.895	JJ	90,888	195,926	06/24/2021	01/14/2041
632525-BC-4	NATIONAL AUSTRALIA BANK	D	2			2,000,000	.106 0160	2,120,320	2,000,000	2,000,000	.0	.0	.0	.0	6.429	6.429	JJ	60,361	64,290	01/04/2023	01/12/2033
63859W-AE-9	NATIONWIDE BLDG SOCIETY	D	2			9,044,610	.96 0600	8,645,400	9,000,000	9,015,004	.0	(5,164)	.0	.0	4.000	3.934	MS	107,000	360,000	08/04/2017	09/14/2026
63859W-AF-6	NATIONWIDE BLDG SOCIETY	D	2			7,254,940	.90 4530	6,603,069	7,300,000	7,226,330	.0	(8,349)	.0	.0	4.125	4.051	AO	61,061	301,125	09/21/2020	10/18/2032
63861V-AB-3	NATIONWIDE BLDG SOCIETY	D	2			1,343,445	.95 8920	1,438,380	1,500,000	1,373,471	.0	27,011	.0	.0	4.302	6.542	MS	20,255	64,530	11/16/2022	03/08/2029
63861V-AH-0	NATIONWIDE BLDG SOCIETY	D	2			948,930	.99 7680	997,680	1,000,000	960,098	.0	9,766	.0	.0	4.850	6.111	JJ	20,747	48,500	11/08/2022	07/27/2027
639057-AB-4	NATWEST GROUP PLC	D	2			8,966,200	.83 0360	7,473,240	9,000,000	9,081,115	.0	112,484	.0	.0	3.032	3.065	MN	25,014	272,880	10/19/2021	11/28/2035

E10.72

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Fore ign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
639057-AC-2	NATWEST GROUP PLC	D	2			530,940	.913840	548,304	600,000	542,663	.0	11,723	.0	.0	1.642	5.939	JD	465	6,568	06/12/2023	06/14/2027
639057-AF-5	NATWEST GROUP PLC	D	2			1,000,000	100.6270	1,006,270	1,000,000	1,000,000	.0	.0	.0	.0	5.516	5.518	MS	13,943	55,160	06/27/2022	09/30/2028
639057-AG-3	NATWEST GROUP PLC	D	2			7,049,980	103.5760	7,250,320	7,000,000	7,032,214	.0	(15,783)	.0	.0	7.472	7.202	MN	74,097	523,040	11/16/2022	11/10/2026
639057-AH-1	NATWEST GROUP PLC	D	2			9,161,541	105.0990	9,448,400	8,990,000	9,154,631	.0	(6,910)	.0	.0	6.016	5.756	MS	178,777	270,419	07/20/2023	03/02/2034
639057-AJ-7	NATWEST GROUP PLC	D	2			249,648	100.9190	252,298	250,000	249,855	.0	208	.0	.0	5.847	6.009	MS	4,832	7,309	03/01/2023	03/02/2027
639057-AK-4	NATWEST GROUP PLC	D	2			5,312,470	102.6290	5,541,966	5,400,000	5,317,925	.0	5,455	.0	.0	5.808	6.128	MS	94,090	78,408	07/12/2023	09/13/2029
654744-AD-3	NISSAN MOTOR CO	D	2			6,969,710	.935500	6,595,275	7,050,000	6,973,851	.0	5,256	.0	.0	4.810	4.991	MS	97,964	323,473	05/16/2023	09/17/2030
65535H-AX-7	NOMURA HOLDINGS INC	D				1,011,456	.831350	1,064,128	1,280,000	1,027,850	.0	16,394	.0	.0	2.608	5.882	JJ	15,486	16,691	05/15/2023	07/14/2031
65535H-AY-5	NOMURA HOLDINGS INC	D				1,698,200	.879220	1,758,440	2,000,000	1,730,478	.0	32,278	.0	.0	2.172	5.576	JJ	20,151	138,406	06/21/2023	09/22/2027
65535H-BK-4	NOMURA HOLDINGS INC	D				10,579,688	107.2210	11,204,595	10,450,000	10,571,288	.0	(8,400)	.0	.0	6.181	6.012	JJ	292,456	335,517	02/16/2023	01/18/2033
65557F-AH-9	NORDEA BANK AB	D	2			10,000,000	.941320	9,413,200	10,000,000	10,000,000	.0	.0	.0	.0	4.625	4.625	MS	138,750	462,500	09/06/2018	09/13/2033
65558R-AD-1	NORDEA BANK ABP	D				5,169,119	101.7470	5,239,971	5,150,000	5,166,354	.0	(2,764)	.0	.0	5.375	5.279	MS	76,123	138,406	06/21/2023	09/22/2027
65559C-AE-1	NORDEA BANK ABP	D				7,877,480	.912090	8,208,810	9,000,000	8,165,883	.0	276,699	.0	.0	1.500	5.167	MS	34,125	135,000	12/16/2022	09/30/2026
685218-AB-5	ORANGE SA	D	2			5,625,600	103.9510	5,197,550	5,000,000	5,529,043	.0	(16,224)	.0	.0	5.500	4.670	FA	110,764	275,000	03/10/2017	02/06/2044
68620Y-AF-9	ORIGIN ENERGY FINANCE Series 2019A	D				10,000,000	.986650	9,866,500	10,000,000	10,000,000	.0	.0	.0	.0	5.160	5.160	JJ	237,933	516,000	01/15/2019	01/15/2029
69377F-AA-4	FREEPORT INDONESIA PT	D	2			1,500,000	.987500	1,481,250	1,500,000	1,500,000	.0	.0	.0	.0	4.763	4.763	AO	15,281	71,445	04/07/2022	04/14/2027
69377F-AB-2	FREEPORT INDONESIA PT	D	2			1,000,000	.983080	983,080	1,000,000	1,000,000	.0	.0	.0	.0	5.315	5.315	AO	11,368	53,150	04/07/2022	04/14/2032
69377F-AC-0	FREEPORT INDONESIA PT	D	2			1,000,000	.993750	993,750	1,000,000	1,000,000	.0	.0	.0	.0	6.200	6.200	AO	13,261	62,000	04/07/2022	04/14/2052
709629-AR-0	PENTAIR FINANCE SARL	D	2			3,759,560	.961650	3,846,600	4,000,000	3,788,537	.0	28,977	.0	.0	4.500	5.631	JJ	90,000	90,000	02/06/2023	07/01/2029
709629-AS-8	PENTAIR FINANCE SARL	D	2			10,364,125	103.8860	10,908,030	10,500,000	10,379,378	.0	10,498	.0	.0	5.900	6.074	JJ	285,658	631,546	11/17/2022	07/15/2032
714264-AK-4	PERNOD-RICARD SA	D				6,640,913	104.4420	5,278,499	5,054,000	6,485,523	.0	(57,679)	.0	.0	5.500	3.375	JJ	128,175	277,970	08/24/2021	01/15/2042
714295-AA-0	PERRIGO FINANCE PLC	D	2			18,709,285	.789660	13,819,050	17,500,000	18,595,909	.0	(33,516)	.0	.0	4.900	4.425	JD	38,111	857,500	01/13/2021	12/15/2044
71429M-AB-1	PERRIGO FINANCE UNLIMITED	D	2			6,053,990	.967520	5,805,120	6,000,000	6,013,881	.0	(6,506)	.0	.0	4.375	4.253	MS	77,292	262,500	03/01/2017	03/15/2026
716973-AD-4	PFIZER INVESTMENT ENTER	D	2			1,996,460	100.7470	2,014,940	2,000,000	1,996,729	.0	269	.0	.0	4.650	4.680	MN	10,850	46,500	05/16/2023	05/19/2030
74977R-CM-4	RABOBANK NEDERLAND	D				10,778,260	.917500	6,514,250	7,100,000	10,764,802	.0	(5,469)	.0	.0	5.800	3.773	MS	104,094	411,800	06/15/2021	09/30/2110
74977R-DN-1	RABOBANK NEDERLAND	D	2			1,373,550	.953790	1,430,685	1,500,000	1,403,253	.0	27,368	.0	.0	3.649	5.480	AO	12,924	54,735	11/17/2022	04/06/2028
74977R-DP-6	RABOBANK NEDERLAND	D	2			12,033,072	.898290	12,396,402	13,800,000	12,199,034	.0	158,021	.0	.0	3.758	5.419	AO	122,448	518,604	01/06/2023	04/06/2033
75735G-AA-6	REDE D'OR FINANCE SARL	D	2			400,000	.906710	362,684	400,000	400,000	.0	.0	.0	.0	4.500	4.500	JJ	7,950	18,000	01/15/2020	01/22/2030
759470-BD-8	RELIANCE INDUSTRIES LTD	D				22,647,280	.734870	16,902,010	23,000,000	22,660,433	.0	6,795	.0	.0	3.625	3.710	JJ	391,399	833,750	01/06/2022	01/12/2052
75968N-AD-3	RENAISSANCE HOLDINGS L	D	2			983,770	.929090	929,090	1,000,000	901,504	.0	15,551	.0	.0	6.000	5.790	AO	7,600	36,000	07/13/2022	04/15/2029
75968N-AE-1	RENAISSANCE HOLDINGS L	D	2			3,394,389	100.9180	3,461,487	3,430,000	3,395,889	.0	1,500	.0	.0	5.750	5.889	JD	14,244	98,613	06/21/2023	06/05/2033
767201-AL-0	Rio Tinto Finance	D				5,234,032	103.1320	4,718,289	4,575,000	5,111,369	.0	(21,528)	.0	.0	5.200	4.219	MN	38,989	237,900	04/03/2018	11/02/2040
76720A-AD-8	RIO TINTO FIN USA PLC	D	2			1,781,786	.970480	1,402,344	1,445,000	1,734,170	.0	(11,881)	.0	.0	4.750	3.255	MS	18,875	68,638	10/10/2019	03/22/2042
76720A-AG-1	RIO TINTO FIN USA PLC	D	2			1,956,140	.904880	1,809,760	2,000,000	1,962,474	.0	1,296	.0	.0	4.125	4.272	FA	29,792	82,500	09/07/2018	08/21/2042
78009P-EH-0	NATWEST GROUP PLC	D	2			2,668,590	.985520	2,956,560	3,000,000	2,712,675	.0	36,911	.0	.0	5.076	7.042	JJ	65,142	152,280	10/19/2022	01/27/2030
78081B-AL-7	ROYALTY PHARMA PLC	D	2			9,686,499	.752110	7,972,366	10,600,000	9,734,592	.0	21,523	.0	.0	3.300	3.937	MS	115,628	315,150	07/13/2023	09/02/2040
78081B-AM-5	ROYALTY PHARMA PLC	D	2			26,469,516	.711130	19,513,407	27,440,000	26,529,210	.0	19,555	.0	.0	3.550	3.748	MS	322,001	974,120	03/11/2021	09/02/2050
78081B-AP-8	ROYALTY PHARMA PLC	D	2			1,951,300	.676990	1,353,980	2,000,000	1,953,702	.0	981	.0	.0	3.350	3.481	MS	22,147	67,000	07/15/2021	09/02/2051
78448T-AE-2	SMBC AVIATION CAPITAL FI	D	2			1,997,360	.993350	1,996,700	2,000,000	1,999,836	.0	.0	.0	.0	3.550	3.579	AO	560	71,000	04/15/2019	04/15/2024
78448T-AF-9	SMBC AVIATION CAPITAL FI	D	2			1,403,714	.879770	1,231,678	1,400,000	1,402,406	.0	(529)	.0	.0	2.300	2.258	JD	1,431	32,200	06/29/2021	06/15/2028
78448T-AK-8	SMBC AVIATION CAPITAL FI	D	2			485,655	101.1620	505,810	500,000	486,032	.0	377	.0	.0	5.700	6.089	JJ	12,350	.0	08/31/2023	07/25/2033
78467K-CF-2	SSE PLC Series E	D	2			6,000,000	.961670	5,770,020	6,000,000	6,000,000	.0	.0	.0	.0	3.670	3.670	MS	70,342	220,200	09/06/2016	09/06/2026
785712-AG-5	SABLE INTL FINANCE LTD	D	2			1,729,129	.945540	1,878,788	1,987,000	1,783,198	.0	44,826	.0	.0	5.750	9.092	JJ	55,222	114,253	10/20/2022	09/07/2027
78669Q-AA-8	SAGICOR FINANCIAL CO	D	2			949,210	.961060	961,060	1,000,000	959,311	.0	7,849	.0	.0	5.300	6.383	MN	7,067	53,000	09/15/2022	05/13/2028
80281L-AB-1	SANTANDER UK GROUP HLDGS	D				8,832,840	.806000	5,642,000	7,000,000	8,705,107	.0	(48,880)	.0	.0	5.625	3.944	MS	115,938	393,750	04/28/2021	09/15/2045

E10.73

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80281L-AM-7	SANTANDER UK GROUP HLDGS	D	2			3,046,020	.93	3,180	3,400,000	3,160,423	.0	114,403	.0	.0	1.532	6.156	FA	18,810	26,044	03/08/2023	08/21/2026
80281L-AS-4	SANTANDER UK GROUP HLDGS	D	2			5,012,840	101.9130	5,095,650	5,000,000	5,008,366	.0	(4,029)	.0	.0	6.833	6.707	MN	37,961	341,650	11/15/2022	11/21/2026
80281L-AT-2	SANTANDER UK GROUP HLDGS	D	2			5,000,000	103.5850	5,179,250	5,000,000	5,000,000	.0	.0	.0	.0	6.534	6.534	JJ	155,183	163,350	01/03/2023	01/10/2029
80622G-AE-4	SCENTRE MGMT LTD/REI LTD	D	2			7,692,720	.95	7,606,240	8,000,000	7,731,262	.0	33,528	.0	.0	4.375	4.980	MN	32,083	350,000	12/02/2022	05/28/2030
806854-AL-9	SCHLUMBERGER INVESTMENT	D	2			21,441,331	101.5450	22,035,265	21,700,000	21,452,841	.0	11,510	.0	.0	4.850	5.003	MN	134,480	526,225	07/27/2023	05/15/2033
81725W-AL-7	SENSATA TECHNOLOGIES BV	D	2			2,212,500	.99	2,188,076	2,200,000	2,209,493	.0	(2,258)	.0	.0	5.875	5.743	MS	43,083	129,968	08/16/2022	09/01/2030
822582-BE-1	SHELL INTERNATIONAL FIN	D	2			6,916,708	.95	7,168,139	7,520,000	6,935,227	.0	18,519	.0	.0	4.125	5.032	MN	43,083	155,100	08/11/2023	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN	D	2			15,740,604	.91	17,850	14,550,000	15,612,856	.0	(33,041)	.0	.0	4.375	3.860	MN	88,411	636,563	01/07/2022	05/11/2045
822582-BO-4	SHELL INTERNATIONAL FIN	D	2			5,540,830	.86	9,440	5,000,000	5,482,308	.0	(14,256)	.0	.0	4.000	3.381	MN	28,333	200,000	11/05/2019	05/10/2046
822582-CE-0	SHELL INTERNATIONAL FIN	D	2			2,953,980	.73	5,910	3,000,000	2,958,050	.0	1,029	.0	.0	3.125	3.205	MN	14,063	93,750	11/04/2019	11/07/2049
822582-CH-3	SHELL INTERNATIONAL FIN	C	2			1,074,340	.75	2,110	1,000,000	1,068,670	.0	(1,778)	.0	.0	3.250	2.871	AO	7,674	32,500	09/10/2020	04/06/2050
82620K-AF-0	SIEMENS FINANCIERINGSMAT	D	2			12,620,711	.94	3,990	12,242,000	12,573,552	.0	(9,535)	.0	.0	4.400	4.206	MN	50,872	538,648	01/16/2019	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAT	D	2			4,655,560	.90	9,280	4,000,000	4,588,938	.0	(16,676)	.0	.0	4.200	3.288	MS	49,000	168,000	10/16/2019	03/16/2047
833636-AL-7	SOCIEDAD QUIMICA Y MINER	D	2			19,698,783	.69	13,791,435	19,950,000	19,709,592	.0	4,960	.0	.0	3.500	3.569	MS	215,294	698,250	10/19/2021	09/10/2051
83368R-BK-7	Societe Generale	D	2			12,671,767	.71	6,400	12,600,000	12,666,994	.0	(2,501)	.0	.0	4.027	3.985	JJ	225,512	507,402	01/12/2022	01/21/2043
83368R-BS-0	Societe Generale	D	2			2,783,970	105.7080	2,854,116	2,700,000	2,778,739	.0	(5,231)	.0	.0	6.691	6.263	JJ	85,812	90,329	02/16/2023	01/10/2034
84859B-AB-7	SPIRIT LOYALTY KY LTD/IP	D	2			1,236,250	.72	3,030	1,250,000	1,241,357	.0	4,609	.0	.0	8.000	8.528	JAJO	19,722	100,000	11/09/2022	09/20/2025
853254-AN-0	STANDARD CHARTERED PLC	D	2			26,541,340	.98	7,440	21,900,000	26,065,145	.0	(127,474)	.0	.0	5.700	4.284	MS	329,412	1,248,300	07/13/2020	03/26/2044
853254-BP-4	STANDARD CHARTERED PLC	D	2			6,135,330	.93	4,720	6,000,000	6,080,381	.0	(13,223)	.0	.0	4.305	4.024	MN	28,700	258,300	07/24/2019	05/21/2030
853254-BU-3	STANDARD CHARTERED PLC	D	2			650,000	.81	940	650,000	650,000	.0	.0	.0	.0	3.265	3.265	FA	7,841	21,223	11/10/2020	02/18/2036
85771P-AL-6	Statoilhydro ASA ADR	D	2			811,953	.88	1,280	700,000	803,392	.0	(3,908)	.0	.0	3.950	2.944	MN	3,533	27,650	10/06/2021	05/15/2043
85771P-AO-5	Statoilhydro ASA ADR	D	2			13,812,410	.98	4,010	10,700,000	13,583,667	.0	(105,009)	.0	.0	4.800	2.990	MN	75,613	513,600	10/12/2021	11/08/2043
85917P-AA-5	Steris PLC	D	2			781,910	.86	790	1,000,000	805,842	.0	20,974	.0	.0	2.700	6.068	MS	7,950	27,000	11/08/2022	03/15/2031
85917P-AB-3	Steris PLC	D	2			24,856,994	.77	6,680	24,350,000	24,830,224	.0	(10,963)	.0	.0	3.750	3.632	MS	268,865	913,125	08/12/2021	03/15/2051
86210M-AC-0	Stora Enso OYJ	D	2			6,218,242	107.1210	5,021,832	4,688,000	6,027,046	.0	(82,284)	.0	.0	7.250	4.230	AO	71,752	339,880	06/01/2022	04/15/2036
86562M-BZ-2	SUMITOMO MITSUI FINANCIA	D	2			2,581,482	.82	9,250	3,200,000	2,628,700	.0	47,218	.0	.0	2.142	5.337	MS	18,659	34,272	05/18/2023	09/23/2030
86562M-CF-5	SUMITOMO MITSUI FINANCIA	D	2			2,000,000	.69	2,970	2,000,000	2,296,000	.0	.0	.0	.0	2.296	2.296	JJ	21,557	45,920	01/04/2021	01/12/2041
86562M-CK-4	SUMITOMO MITSUI FINANCIA	D	2			5,000,000	.75	1,950	5,000,000	5,000,000	.0	.0	.0	.0	2.930	2.930	MS	42,322	146,500	09/13/2021	09/17/2041
86562M-CI-8	SUMITOMO MITSUI FINANCIA	D	2			2,970,441	103.9190	2,961,692	2,850,000	2,959,595	.0	(10,846)	.0	.0	5.710	4.964	JJ	75,943	81,368	04/06/2023	01/13/2030
86562M-DD-9	SUMITOMO MITSUI FINANCIA	D	2			3,600,000	106.0440	3,817,584	3,600,000	3,600,000	.0	.0	.0	.0	5.776	5.776	JJ	97,037	.0	07/06/2023	07/13/2033
86563V-BG-3	SUMITOMO MITSUI TR BK LT	D	2			199,608	101.3200	202,640	200,000	199,708	.0	100	.0	.0	5.650	5.722	MS	3,516	5,650	03/08/2023	03/09/2026
86964W-AB-8	SUZANO AUSTRIA GMBH	D	2			16,019,750	105.8660	12,703,920	12,000,000	15,763,743	.0	(90,795)	.0	.0	7.000	4.731	MS	245,000	840,000	04/26/2021	03/16/2047
87089N-AA-8	SWISS RE FINANCE LUX	D	2			18,643,900	.95	9,370	18,000,000	18,386,525	.0	(65,508)	.0	.0	5.000	4.258	AO	222,500	900,000	01/28/2020	04/02/2049
874060-AW-6	TAKEDA PHARMACEUTICAL	D	2			3,161,400	101.5460	3,046,380	3,000,000	3,087,570	.0	(16,625)	.0	.0	5.000	4.302	MN	14,583	150,000	03/05/2019	11/26/2028
87927V-AF-5	Telecom Italia Capital	D	2			8,127,880	.97	940	8,324,900	8,285,353	.0	14,902	.0	.0	6.375	6.729	MN	69,240	541,875	05/23/2007	11/15/2033
879385-AE-4	Telefonica Europe	D	2			13,484,172	117.1430	10,726,785	9,157,000	11,511,982	.0	(301,993)	.0	.0	8.250	3.859	MS	222,439	755,453	08/29/2021	03/06/2038
87938I-AC-7	Telefonica Emisiones Sau	D	2			1,574,822	113.2280	1,630,483	1,440,000	1,571,535	.0	(3,287)	.0	.0	7.045	5.994	JD	3,100	50,724	07/20/2023	06/20/2036
87938I-AU-7	Telefonica Emisiones Sau	D	2			3,998,680	.92	8,240	4,000,000	3,998,942	.0	23	.0	.0	5.213	5.215	MS	65,452	208,520	03/22/2017	03/08/2047
87938I-AV-5	Telefonica Emisiones Sau	D	2			1,457,512	.91	5,720	1,700,000	1,462,421	.0	4,909	.0	.0	4.665	6.157	MS	25,334	39,653	07/13/2023	03/06/2038
87938I-AX-1	Telefonica Emisiones Sau	D	2			6,169,349	.96	5,820	5,850,000	6,114,329	.0	(12,289)	.0	.0	5.520	5.122	MS	107,640	237,360	08/10/2023	03/01/2049
88032I-AH-9	TENCENT HOLDINGS LTD	D	2			2,998,770	.85	11,990	3,000,000	2,999,042	.0	50	.0	.0	3.925	3.928	JJ	52,988	117,750	01/11/2018	01/19/2038
88032I-AN-6	TENCENT HOLDINGS LTD	D	2			999,670	.95	2,090	1,000,000	999,810	.0	32	.0	.0	3.975	3.979	AO	8,833	39,750	04/04/2019	04/11/2029
88032I-BB-1	TENCENT HOLDINGS LTD	D	2			2,773,970	.78	7,200	3,000,000	2,780,412	.0	6,409	.0	.0	3.680	4.245	AO	21,160	110,400	02/16/2023	04/22/2041
88032I-BC-9	TENCENT HOLDINGS LTD	D	2			2,998,950	.74	8,130	3,000,000	2,999,003	.0	20	.0	.0	3.840	3.842	AO	22,080	115,200	04/15/2021	04/22/2051
881575-AC-8	Tesco PLC	D	2			23,192,925	104.5360	18,659,676	17,850,000	22,409,740	.0	(246,173)	.0	.0	6.150	3.768	MN	140,271	1,097,775	09/23/2020	11/15/2037

E10.74

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88167A-AE-1	TEVA PHARMACEUTICALS NE	D				5,828,330	92.6630	5,559,780	6,000,000	5,941,902	0	19,540	0	0	3.150	3.520	AO	47,250	189,000	08/04/2017	10/01/2026
88167A-AF-8	TEVA PHARMACEUTICALS NE	D				3,650,400	67.8290	2,713,160	4,000,000	3,693,155	0	7,461	0	0	4.100	4.650	AO	41,000	164,000	07/25/2017	10/01/2046
89153V-AU-3	TOTAL CAPITAL INTL SA	D	2			10,189,080	79.0380	7,706,205	9,750,000	10,148,377	0	(10,278)	0	0	3.461	3.221	JJ	158,413	337,448	11/07/2019	07/12/2049
89153V-AW-9	TOTAL CAPITAL INTL SA	D	2			4,500,000	74.2480	3,341,160	4,500,000	4,500,000	0	0	0	0	3.386	3.386	JD	847	152,370	06/24/2020	06/29/2060
892331-AP-4	TOYOTA MOTOR CORP	D	2			1,985,000	101.7960	2,020,651	1,985,000	1,985,000	0	0	0	0	5.275	5.275	JJ	48,864	0	07/06/2023	07/13/2026
89641U-AB-7	TRINITY ACQUISITION PLC	D				2,280,176	102.6060	1,641,696	1,600,000	2,229,355	0	(22,327)	0	0	6.125	3.369	FA	37,022	98,000	09/02/2021	08/15/2043
902133-AG-2	Tyco Electronics	D				34,017,799	118.1650	28,041,736	23,731,000	31,952,005	0	(445,465)	0	0	7.125	3.851	AO	422,708	1,690,834	02/02/2023	10/01/2037
902133-AR-8	Tyco Electronics	D				5,106,650	98.8270	4,941,350	5,000,000	5,007,715	0	(12,892)	0	0	3.450	3.181	FA	71,875	172,500	05/05/2015	08/01/2024
902613-AT-5	UBS GROUP AG	D	2			1,661,923	96.7640	1,693,370	1,750,000	1,669,821	0	7,898	0	0	4.988	5.815	FA	35,401	43,645	02/16/2023	08/05/2033
90320B-AA-7	UPC BROADBAND FINCO BV	D	2			5,620,240	88.1320	5,860,778	6,650,000	5,714,993	0	82,461	0	0	4.875	7.332	JJ	149,486	253,500	04/17/2023	07/15/2031
90352J-AC-7	UBS GROUP FUNDING SWITZE	D	2			5,217,600	96.5890	4,829,450	5,000,000	5,080,410	0	(23,026)	0	0	4.253	3.719	MS	57,888	212,650	05/24/2017	03/23/2028
904678-AS-8	UNICREDIT SPA	D	2			3,500,000	94.1690	3,295,915	3,500,000	3,500,000	0	0	0	0	5.459	5.459	JD	531	191,065	06/23/2020	06/30/2035
91845A-AA-3	VZ SECURED FINANCING BV	D	2			6,040,830	85.4940	5,215,134	6,100,000	6,050,112	0	4,905	0	0	5.000	5.125	JJ	140,639	305,000	01/06/2022	01/15/2032
91911T-AH-6	VALE OVERSEAS LIMITED	D				8,271,103	109.2170	10,375,615	9,500,000	8,490,875	0	39,306	0	0	6.875	8.188	MN	72,569	653,125	06/07/2016	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED	D				9,565,000	109.9000	10,440,500	9,500,000	9,566,474	0	(9,041)	0	0	6.875	6.734	MN	92,526	653,125	06/05/2020	11/10/2039
91912E-AA-3	Vale SA	D				1,593,750	97.5420	2,438,550	2,500,000	1,686,022	0	15,728	0	0	5.625	9.341	MS	42,969	140,625	03/01/2016	09/11/2042
92212W-AD-2	VAR ENERGI ASA	D	2			1,488,270	106.1400	1,592,100	1,500,000	1,490,269	0	1,934	0	0	7.500	7.690	JJ	51,875	75,000	11/08/2022	01/15/2028
92334N-AC-7	Veolia Environment	D				21,915,786	112.3200	17,184,960	15,300,000	21,058,544	0	(304,425)	0	0	6.750	3.421	JD	86,063	1,032,750	02/11/2021	06/01/2038
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	2			1,984,890	88.2910	1,765,820	2,000,000	1,989,390	0	1,332	0	0	5.000	5.096	JJ	46,111	100,000	06/17/2020	07/15/2030
92769X-AP-0	VIRGIN MEDIA SECURED FIN	D	2			4,943,470	96.7360	4,594,960	4,750,000	4,829,238	0	(35,327)	0	0	5.500	4.657	MN	33,382	261,250	09/03/2020	05/15/2029
92857W-AQ-3	Vodafone Group PLC	D				8,008,070	108.2660	7,578,620	7,000,000	7,761,997	0	(40,108)	0	0	6.150	5.010	FA	148,283	430,500	11/15/2016	02/27/2037
92857W-BD-1	Vodafone Group PLC	D				4,460,250	87.2870	4,364,350	5,000,000	4,544,480	0	13,759	0	0	4.375	5.128	FA	80,208	218,750	11/30/2016	02/19/2043
92857W-BM-1	Vodafone Group PLC	D				15,434,237	97.5710	14,518,565	14,880,000	15,400,427	0	(12,961)	0	0	5.250	4.986	MN	67,270	781,200	04/22/2021	05/30/2048
92857W-BQ-2	Vodafone Group PLC	D	2			1,012,500	103.3500	1,033,500	1,000,000	1,010,166	0	1,631	0	0	7.000	6.760	AO	16,917	70,000	06/15/2022	04/04/2079
92857W-BS-8	Vodafone Group PLC	D				2,950,788	90.7530	2,631,837	2,900,000	2,935,870	0	(3,212)	0	0	4.875	4.752	JD	4,713	141,375	06/13/2023	06/19/2049
92857W-BX-7	Vodafone Group PLC	D	2			3,000,000	75.6580	2,269,740	3,000,000	3,000,000	0	0	0	0	5.125	5.125	JD	11,531	153,765	06/01/2021	06/04/2081
92857W-BY-5	Vodafone Group PLC	D	2			2,693,065	100.9840	2,898,241	2,870,000	2,694,630	0	1,566	0	0	5.625	6.075	FA	63,230	80,719	05/26/2023	02/10/2053
92858R-AA-8	VMED 02 UK FINANCING I	D	2			8,506,875	87.4470	7,432,995	8,500,000	8,493,110	0	(4,164)	0	0	4.250	4.199	JJ	166,576	361,250	04/27/2021	01/31/2031
92858R-AB-6	VMED 02 UK FINANCING I	D	2			753,750	89.3880	670,410	750,000	752,752	0	(427)	0	0	4.750	4.674	JJ	16,427	35,625	07/12/2021	07/15/2031
92936M-AD-9	WPP FINANCE 2010	D				2,739,359	80.3930	2,058,061	2,560,000	2,711,125	0	(4,984)	0	0	5.125	4.644	MS	131,200	131,200	03/03/2017	09/07/2042
92936M-AE-7	WPP FINANCE 2010	D				24,299,288	84.1190	18,416,173	21,893,000	24,055,351	0	(66,073)	0	0	5.625	4.835	MN	157,356	1,231,481	12/11/2020	11/15/2043
92936M-AF-4	WPP FINANCE 2010	D				4,901,450	98.3620	4,918,100	5,000,000	4,991,612	0	11,355	0	0	3.750	3.991	MS	53,125	187,500	09/16/2014	09/19/2024
94244E-AA-6	WATFORD HOLDINGS LTD	D	2			3,000,000	88.4260	2,652,780	3,000,000	3,000,000	0	0	0	0	6.500	6.500	JJ	96,958	195,000	06/27/2019	07/02/2029
94876Q-AA-4	WEIR GROUP PLC (THE)	D	2			4,436,193	93.0200	4,827,738	5,190,000	4,666,587	0	193,141	0	0	2.200	6.895	MN	15,224	114,180	02/15/2023	05/13/2026
961214-DH-0	Westpac Bkg Corp	D				1,188,511	95.4910	1,183,133	1,239,000	1,215,188	0	5,305	0	0	3.400	3.916	JJ	18,255	42,126	07/10/2018	01/25/2028
961214-EF-6	Westpac Bkg Corp	D				3,124,290	91.5640	2,746,920	3,000,000	3,074,984	0	(11,969)	0	0	4.110	3.610	JJ	123,300	123,300	08/14/2019	07/24/2034
961214-EG-4	Westpac Bkg Corp	D				1,377,636	87.4540	1,161,389	1,328,000	1,372,127	0	(2,138)	0	0	4.421	4.119	JJ	25,604	58,711	05/05/2021	07/24/2039
961214-EQ-2	Westpac Bkg Corp	D				11,428,995	69.4050	7,981,575	11,500,000	11,432,742	0	2,590	0	0	2.963	3.004	MN	43,540	340,745	06/24/2021	11/16/2040
961214-FG-3	Westpac Bkg Corp	D	2			6,827,534	99.5650	6,869,985	6,900,000	6,386,533	0	6,386	0	0	5.405	5.580	FA	146,070	321,598	03/08/2023	08/10/2033
980236-AM-5	WOODSIDE FINANCE LTD	D	2			9,994,200	97.9100	9,791,000	10,000,000	9,999,205	0	650	0	0	3.650	3.657	MS	117,611	365,000	02/26/2015	03/05/2025
980236-AP-8	WOODSIDE FINANCE LTD	D	2			1,816,470	93.9890	1,879,780	2,000,000	1,850,157	0	30,814	0	0	3.700	5.731	MS	21,789	74,000	12/02/2022	03/15/2028
98420E-AB-1	XLIT LTD	D				3,090,110	96.2390	2,093,198	2,175,000	3,014,346	0	(31,277)	0	0	5.250	2.729	JD	5,075	114,188	07/08/2021	12/15/2043
98420E-AD-7	XLIT LTD	D				11,550,805	94.4140	8,328,259	8,821,000	11,334,800	0	(77,910)	0	0	5.500	3.573	MS	122,636	485,155	05/19/2021	03/31/2045
984851-AG-0	Yara International ASA	D	2			804,600	86.8100	868,100	1,000,000	827,936	0	21,005	0	0	3.148	6.464	JD	2,361	31,480	11/17/2022	06/04/2030
984851-AH-8	Yara International ASA	D	2			2,546,420	111.7360	2,793,400	2,500,000	2,542,991	0	(3,443)	0	0	7.378	7.105	MN	24,081	184,450	12/30/2022	11/14/2032

E10.75

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
A2002*-AK-9	Borealis AG Series A	D				1,000,000	.91.9330	919,327	1,000,000	1,000,000	.0	.0	.0	.0	3.800	3.800	JD	2,111	38,000	12/11/2019	12/11/2029
D2736*-AT-6	FRITZ DRAXLMAIER SERIES R	D				5,000,000	.93.7530	4,687,661	5,000,000	5,000,000	.0	.0	.0	.0	4.680	4.680	JJ	101,400	234,000	07/25/2019	07/25/2027
D2736*-AU-3	FRITZ DRAXLMAIER SERIES S	D				6,000,000	.91.8150	5,508,898	6,000,000	6,000,000	.0	.0	.0	.0	4.870	4.870	JJ	126,620	292,200	07/25/2019	07/25/2029
E1000*-AA-1	Acciona Energia	D				4,000,000	.87.1290	3,485,167	4,000,000	4,000,000	.0	.0	.0	.0	4.540	4.540	AO	32,789	181,600	04/26/2022	04/26/2037
F9356*-AA-3	Tikehau Capital Series A	D				2,500,000	.86.8230	2,170,563	2,500,000	2,500,000	.0	.0	.0	.0	4.740	4.740	MS	29,954	118,500	03/31/2022	03/31/2032
F9356*-AB-1	Tikehau Capital Series B	D				7,500,000	.84.6920	6,351,904	7,500,000	7,500,000	.0	.0	.0	.0	4.890	4.890	MS	92,706	366,750	03/31/2022	03/31/2034
G0369*-AW-6	ANGLIAN WATER SERVICES FIN	D				5,000,000	.95.6430	4,782,157	5,000,000	5,000,000	.0	.0	.0	.0	3.290	3.290	AO	29,244	164,500	04/27/2016	04/27/2026
G1108*-AG-3	British Land No. RD-9	D				10,000,000	.98.5420	9,854,237	10,000,000	10,000,000	.0	.0	.0	.0	5.003	5.003	MS	166,767	500,300	09/01/2011	09/01/2026
G1696*-BQ-8	BUNZL FIN PLC Series C	D				5,000,000	.89.2740	4,463,723	5,000,000	5,000,000	.0	.0	.0	.0	4.010	4.010	MN	22,278	200,500	11/21/2022	11/21/2032
G1846*-AV-9	CAPITA PLC Series E No RE-8	D				5,942,967	.96.4450	5,731,702	5,942,967	5,942,967	.0	.0	.0	.0	3.650	3.650	JJ	95,806	216,918	01/22/2015	01/22/2025
G2044*-BC-8	COMPASS GRP PLC Series O No. 0-33	D				10,000,000	.96.9040	9,690,400	10,000,000	10,000,000	.0	.0	.0	.0	3.640	3.640	AO	91,000	364,000	12/04/2014	12/04/2026
G4588*-BS-9	INT CAPITAL GRP Series C	D				12,000,000	.98.0130	11,761,542	12,000,000	12,000,000	.0	.0	.0	.0	5.350	5.350	MS	169,417	642,000	03/26/2019	03/26/2029
G4938*-AA-6	IRES RESIDENTIAL	D				1,000,000	.92.0170	920,175	1,000,000	1,000,000	.0	.0	.0	.0	3.440	3.440	MS	10,607	34,650	02/12/2020	03/01/2027
G5791*-AA-9	Manchester United Football No. R-41	D				10,000,000	.95.4520	9,545,037	10,000,000	10,000,000	.0	.0	.0	.0	3.790	3.790	FA	157,917	379,000	06/26/2015	06/26/2027
G7334*-AQ-6	ROLLS ROYCE PF Series W	D				9,985,000	.90.2820	9,014,623	9,985,000	9,985,000	.0	.0	.0	.0	7.333	0.000	FA	290,839	593,788	02/11/2019	06/13/2026
G7334*-AX-1	ROLLS ROYCE PF Series DD	D				2,000,000	.89.3560	1,787,123	2,000,000	2,000,000	.0	.0	.0	.0	4.700	4.701	FA	36,556	94,000	04/11/2019	06/13/2033
G8038*-AR-9	Serco Group Series D	D				8,000,000	.78.9620	6,316,939	8,000,000	8,000,000	.0	.0	.0	.0	3.970	3.970	AO	73,224	317,600	10/08/2020	10/08/2032
G8090*-AC-1	First Omega Series C	D				1,000,000	.82.4520	824,520	1,000,000	1,000,000	.0	.0	.0	.0	3.830	3.830	MS	12,767	38,300	01/31/2020	03/01/2035
P0606*-AA-9	AES Mexico	D				481,471	.96.0160	462,287	481,471	481,471	.0	.0	.0	.0	5.620	5.660	MJSD	75	27,059	11/26/2019	11/26/2027
P0703*-AB-5	FIBRA Prologis Series B	D				2,000,000	.83.8790	1,677,583	2,000,000	2,000,000	.0	.0	.0	.0	3.490	3.490	JJ	32,186	69,800	07/01/2021	07/01/2031
P0703*-AC-3	FIBRA Prologis Series C	D				2,000,000	.81.5250	1,630,502	2,000,000	2,000,000	.0	.0	.0	.0	3.640	3.640	JJ	33,569	72,800	07/01/2021	07/01/2033
P0703*-AE-9	FIBRA Prologis Series E	D				15,000,000	.76.0520	11,407,827	15,000,000	15,000,000	.0	.0	.0	.0	4.000	4.000	JJ	276,667	600,000	07/01/2021	07/01/2039
Q0458*-AB-5	AQUASURE FIN PTY No. 2014A-19	D				18,000,000	.99.6750	17,941,520	18,000,000	18,000,000	.0	.0	.0	.0	4.480	4.481	JJ	378,560	806,400	02/27/2014	02/27/2024
Q0832*-AG-1	AUSTRALIA PAC Series 2019A	D				2,000,000	.86.6900	1,733,803	2,000,000	2,000,000	.0	.0	.0	.0	3.140	3.140	JD	4,710	62,800	12/04/2019	12/04/2031
Q0832*-AH-9	AUSTRALIA PAC Series 2019B	D				9,000,000	.82.8990	7,460,877	9,000,000	9,000,000	.0	.0	.0	.0	3.240	3.240	JD	21,870	291,600	12/04/2019	12/04/2034
Q1629*-AQ-0	Brisbane Airport	D				3,000,000	.90.4000	2,712,013	3,000,000	3,000,000	.0	.0	.0	.0	4.070	4.070	JD	5,427	122,100	06/15/2017	06/15/2032
Q3629*-AJ-2	ETSA UTILITIES No. R2027-33/34	D				3,500,000	.93.7600	3,281,599	3,500,000	3,500,000	.0	.0	.0	.0	3.090	3.090	JD	6,008	108,150	06/11/2015	06/11/2027
Q3629*-AN-3	ETSA UTILITIES Series D Note RD-37	D				9,000,000	.89.0550	8,014,929	9,000,000	9,000,000	.0	.0	.0	.0	3.310	3.310	FA	116,678	297,900	08/10/2016	08/10/2031
Q3971*-AA-7	GPT RE LIMITED Series A NO. A-14	D				10,000,000	.96.6620	9,666,179	10,000,000	10,000,000	.0	.0	.0	.0	3.600	3.600	JD	12,000	360,000	06/19/2013	06/19/2025
Q5000*-AB-7	ICPF FINANCE Series B	D				10,000,000	.84.6390	8,463,886	10,000,000	10,000,000	.0	.0	.0	.0	3.460	3.460	JD	16,339	346,000	09/27/2016	07/01/2031
Q5426*-AB-9	L&K Finance Pty Ltd Series J	D				6,000,000	.96.4180	5,785,100	6,000,000	6,000,000	.0	.0	.0	.0	4.720	4.720	JD	14,947	283,200	05/31/2022	06/12/2028
Q5426*-AC-7	L&K Finance Pty Ltd Series K	D				6,000,000	.95.2480	5,714,882	6,000,000	6,000,000	.0	.0	.0	.0	4.820	4.820	JD	15,263	289,200	05/31/2022	06/12/2030
Q5601*-AA-0	LENLEASE ITST Series A	D				4,000,000	.93.9120	3,756,492	4,000,000	4,000,000	.0	.0	.0	.0	4.300	4.300	AO	39,178	172,000	04/09/2019	04/09/2029
Q6235*-AT-9	MIRVAC GROUP Series R	D				4,000,000	.91.5130	3,660,534	4,000,000	4,000,000	.0	.0	.0	.0	4.080	4.080	MS	46,693	163,200	06/18/2019	09/18/2030
Q7450*-AF-7	PERTH AIRPORT Series F No. F-19	D				12,000,000	.94.1420	11,297,092	12,000,000	12,000,000	.0	.0	.0	.0	3.600	3.600	JJ	206,400	432,000	07/09/2015	07/09/2027
Q8562*-AG-0	SONIC HEALTHCARE	D				5,000,000	.86.3630	4,318,128	5,000,000	5,000,000	.0	.0	.0	.0	3.110	3.110	JJ	71,703	155,500	01/15/2020	01/15/2032
Q8562*-AH-8	SONIC HEALTHCARE	D				10,000,000	.82.4670	8,246,730	10,000,000	10,000,000	.0	.0	.0	.0	3.210	3.210	JJ	148,017	321,000	01/15/2020	01/15/2035
Q8806*-AG-2	Tabcorp Finance Series A	D				10,000,000	.103.0970	10,309,685	10,000,000	10,000,000	.0	.0	.0	.0	6.690	6.690	MS	223,000	334,600	03/01/2023	03/01/2030
Q9396*-AH-4	Victoria Power Networks Pty Series B No. B-18	D				9,000,000	.96.7360	8,706,240	9,000,000	9,000,000	.0	.0	.0	.0	3.750	3.750	MN	45,938	337,500	05/12/2015	11/12/2026
Q9396*-AJ-0	Victoria Power Networks Pty Series A No. A-14	D				3,000,000	.98.4390	2,953,170	3,000,000	3,000,000	.0	.0	.0	.0	3.650	3.650	MN	14,904	109,500	05/12/2015	11/12/2024
Q9396*-AL-5	Victoria Power Networks Pty Series B	D				5,000,000	.90.2940	4,514,700	5,000,000	5,000,000	.0	.0	.0	.0	2.860	2.860	AO	31,381	143,000	10/12/2016	10/12/2028
R2284*-AB-6	STATNETT SF Series A No. RA-6	D				6,000,000	.93.1420	5,588,520	6,000,000	6,000,000	.0	.0	.0	.0	3.170	3.170	JJ	84,005	190,200	01/22/2013	01/22/2028
R2284*-AC-4	STATNETT SF Series B No. RB-14	D				5,000,000	.86.5840	4,329,200	5,000,000	5,000,000	.0	.0	.0	.0	3.510	3.510	JJ	77,513	175,500	01/22/2013	01/22/2033
X5151*-AJ-9	LANDSVIRKJUN	D				1,000,000	.87.8950	878,948	1,000,000	1,000,000	.0	.0	.0	.0	2.790	2.790	MN	3,333	27,900	11/18/2020	11/18/2029
Y7563*-AC-1	SEASPAN HOLDCO III LTD SERIES C	D				4,000,000	.86.5190	3,460,780	4,000,000	4,000,000	.0	.0	.0	.0	4.060	4.060	MJSD	11,729	162,525	05/21/2021	06/05/2033

E10.76

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y7563*-AD-9	SEASPAN HOLDCO III LTD SERIES D	D				8,000,000	.83.1690	6,653,483	8,000,000	8,000,000	0	0	0	0	4.260	4.260	MJSD	24,613	340,800	05/21/2021	06/05/2036
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					15,880,853,349	XXX	14,007,129,375	15,212,001,756	15,776,744,774	(211,104)	(13,618,849)	22,640,784	0	XXX	XXX	XXX	178,684,380	659,375,404	XXX	XXX
00249F-AA-5	A&D Mortgage Trust SERIES 2023NQM3 CLASS A1		4			9,605,477	100.9360	9,741,045	9,650,715	9,605,653	0	176	0	0	6.733	6.851	MON	54,149	54,149	11/17/2023	07/25/2068
03464E-AA-0	Angel Oak Mortgage Trust SERIES 20214 CLASS A1		4			3,718,362	.81.0550	3,722,323	4,592,342	3,720,688	0	2,326	0	0	1.035	3.812	MON	3,961	0	12/20/2023	01/20/2065
03464P-AA-5	Angel Oak Mortgage Trust SERIES 20222 CLASS A1		4			661,411	.91.5280	709,501	775,174	663,222	0	1,811	0	0	3.353	5.802	MON	2,166	4,332	10/24/2023	01/25/2067
03465C-AA-3	Angel Oak Mortgage Trust AOMT 2021-1 A1		4			4,303,947	.85.2650	4,346,695	5,097,866	4,306,108	0	2,160	0	0	0.909	3.105	MON	3,862	0	12/20/2023	01/25/2066
059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2		4			1,154,845	.87.0750	1,091,508	1,253,526	1,162,591	0	4,531	0	0	3.307	4.512	MON	3,454	41,224	03/31/2022	01/26/2037
10569E-AA-9	BRAVO Residential Funding Tru SERIES 2021NQM2 CLASS A1		4			1,310,546	.93.3970	1,319,522	1,412,809	1,312,018	0	1,471	0	0	0.970	5.606	MON	1,142	0	12/20/2023	03/25/2060
10569H-AA-2	BRAVO Residential Funding Tru SERIES 2023NQM7 CLASS A1		4			4,443,704	102.3310	4,547,305	4,443,722	4,443,772	0	68	0	0	7.130	7.059	MON	26,403	52,806	10/20/2023	09/25/2063
12647G-BF-4	CREDIT SUISSE MORTGAGE TRUST SERIES 20131VR4 CLASS A2		4			1,038,116	.88.1590	914,621	1,037,468	1,036,483	0	(182)	0	0	3.000	2.992	MON	2,594	31,124	02/02/2015	07/25/2043
12648R-BF-8	Credit Suisse Mortgage Trust Series 2015-2		4			550,231	.89.5510	484,263	540,768	543,419	0	(2,389)	0	0	3.500	3.297	MON	1,577	18,927	04/29/2015	02/25/2045
12659P-AA-1	Credit Suisse Mortgage Trust SERIES 2021NQM4 CLASS A1		4			4,197,253	.83.1260	4,404,710	5,298,836	4,235,268	0	38,016	0	0	1.101	6.364	MON	4,862	17,426	10/02/2023	05/25/2066
12662K-AA-7	Credit Suisse Mortgage Trust SERIES 2021NQM6 CLASS A1		4			1,909,144	.80.4200	2,012,315	2,502,257	1,921,129	0	11,985	0	0	1.174	7.250	MON	2,448	4,896	10/24/2023	07/25/2066
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7		4			2,250,104	.48.7570	1,767,699	3,625,529	2,387,801	0	109,153	0	0	6.000	28.259	MON	18,128	212,107	09/01/2023	04/25/2036
16159P-AD-1	Chase Mortgage Finance Corpor SERIES 20231 CLASS A2		4			11,671,804	100.2600	11,889,787	11,858,953	11,672,548	0	744	0	0	6.000	6.186	MON	59,295	177,884	09/14/2023	06/25/2054
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 443 2.427		4			1,472,690	.94.3670	1,419,000	1,503,704	1,482,845	0	(1,719)	0	0	5.880	6.208	MON	7,368	70,337	11/13/2013	02/10/2051
17330C-BU-1	Citigroup Mortgage Loan Trust SERIES 2022J1 CLASS A8		4			5,499,328	.68.8300	4,107,637	5,967,800	5,532,857	0	6,296	0	0	2.500	3.301	MON	12,433	149,195	02/04/2022	02/25/2052
22541S-RR-1	CSFB 2004-AR7 4A1 2004-AR7		4			1,023,131	.95.2990	971,996	1,019,944	1,021,632	0	256	0	0	5.281	5.162	MON	4,489	47,328	07/25/2013	11/25/2034
251563-FB-3	DEUTSCHE MORTGAGE SEC INC 2004-4 5AR1		4			594,593	.92.5920	585,298	632,126	609,465	0	634	0	0	5.015	5.783	MON	2,642	26,186	02/20/2014	06/25/2034
32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1 A3		4			933,234	.93.7870	907,584	967,708	938,376	0	(4,284)	0	0	6.982	8.193	MON	5,630	56,467	07/23/2013	06/25/2034
36166R-AA-2	GCAT SERIES 2020NQM2 CLASS A1		4			429,889	.92.1220	441,251	478,985	431,732	0	1,843	0	0	1.555	5.748	MON	621	621	11/20/2023	04/25/2065
36169D-AA-0	GCAT SERIES 2023NQM2 CLASS A1		4			1,693,472	100.0130	1,721,395	1,721,172	1,695,565	0	(2,094)	0	0	5.837	7.215	MON	8,372	8,372	11/21/2023	11/25/2067
36268A-AG-3	GS Mortgage-Backed Securities SERIES 2023PJ5 CLASS A4		4			931,988	101.2020	965,210	953,746	932,325	0	337	0	0	6.500	6.846	MON	5,166	10,332	10/17/2023	02/25/2054
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3		4			9,302,832	100.3850	9,524,677	9,488,148	9,306,175	0	3,343	0	0	6.000	6.250	MON	47,441	189,763	08/18/2023	01/25/2054
362938-AG-7	GS Mortgage-Backed Securities SERIES 2023PJ2 CLASS A4		4			4,371,879	.99.0400	4,607,817	4,652,481	4,377,300	0	5,421	0	0	5.500	6.785	MON	21,324	42,648	10/06/2023	05/25/2053
43739E-AJ-6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLASS A1		4			912,616	.93.9010	953,498	1,015,429	936,714	0	4,160	0	0	6.210	9.021	MON	1,226	58,526	06/27/2013	12/25/2034
46591F-AZ-7	JP Morgan Mortgage Trust SERIES 20195 CLASS B2		4			4,774,265	.92.3560	4,720,394	5,111,085	4,782,082	0	7,817	0	0	4.482	5.604	MON	19,089	133,087	05/10/2023	11/25/2049
46592E-AJ-5	JP Morgan Mortgage Trust SERIES 20211 CLASS A5		4			594,413	.68.7700	567,353	825,000	605,528	0	8,013	0	0	2.500	4.853	MON	1,719	20,625	08/24/2022	06/25/2051
46592T-AJ-2	JP Morgan Mortgage Trust SERIES 20218 CLASS A5		4			732,082	.65.3450	584,838	895,000	742,157	0	5,632	0	0	2.500	3.849	MON	1,865	22,375	04/05/2022	12/25/2051
46592W-AJ-5	JP Morgan Mortgage Trust SERIES 202112 CLASS A5		4			5,197,273	.64.9910	4,061,943	6,250,009	5,285,025	0	31,902	0	0	2.500	4.805	MON	13,021	156,250	03/25/2022	02/25/2052
465978-AF-1	JP Morgan Mortgage Trust SERIES 20231 CLASS A2		4			2,309,690	.98.9850	2,294,492	2,318,020	2,310,009	0	320	0	0	5.500	5.560	MON	10,624	116,867	01/10/2023	06/25/2053
465978-AH-7	JP Morgan Mortgage Trust SERIES 20231 CLASS A3A		4			2,624,289	.97.6570	2,716,451	2,781,624	2,627,999	0	3,710	0	0	5.000	5.844	MON	11,590	46,360	08/23/2023	06/25/2053
465988-AA-1	JP Morgan Mortgage Trust SERIES 20239 CLASS A2		4			5,909,851	100.3850	6,232,545	6,208,641	5,913,155	0	3,704	0	0	6.000	6.646	MON	31,043	62,086	10/19/2023	04/25/2054
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3		4			12,313,306	.99.2250	12,553,062	12,651,108	12,317,273	0	3,967	0	0	5.500	5.809	MON	57,984	206,166	08/31/2023	12/25/2053

E10.77

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1	4				2,011,171	89.2450	1,799,086	2,015,896	2,011,376	0	45	0	0	3.000	3.023	MON	5,040	60,477	01/26/2015	07/25/2043
46647E-AH-4	JP Morgan Mortgage Trust SERIES 20163 CLASS 1A8	4				236,914	95.6710	241,126	252,037	238,692	0	1,778	0	0	3.000	6.891	MON	630	1,890	09/08/2023	10/25/2046
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8	CF	4			9,367,820	88.6580	8,529,105	9,620,232	9,395,153	0	8,129	0	0	3.449	3.874	MON	27,652	331,839	02/17/2017	01/25/2047
46651B-AZ-3	JP Morgan Mortgage Trust SERIES 20196 CLASS B2	4				5,991,881	91.1450	5,913,698	6,488,231	6,019,459	0	27,577	0	0	4.234	6.161	MON	22,891	160,080	05/10/2023	12/25/2049
46652V-AK-1	JP Morgan Mortgage Trust SERIES 20214 CLASS A5	4				5,427,500	66.0160	4,291,040	6,500,000	5,493,111	0	36,770	0	0	2.500	3.692	MON	13,542	162,500	04/05/2022	08/25/2051
46653Q-AJ-4	JP Morgan Mortgage Trust SERIES 202114 CLASS A5	4				2,483,320	64.2980	1,928,940	3,000,000	2,514,803	0	17,685	0	0	2.500	3.751	MON	6,250	75,000	04/05/2022	05/25/2052
46654U-AG-0	JP Morgan Mortgage Trust SERIES 20223 CLASS A5A	CF	4			10,354,840	63.9630	7,952,840	12,433,500	10,558,244	0	52,909	0	0	2.500	4.984	MON	25,903	310,837	03/23/2022	08/25/2052
46654H-AL-5	JP Morgan Mortgage Trust SERIES 20221 CLASS A5	CF	4			7,213,281	63.7830	5,581,013	8,750,000	7,305,020	0	50,550	0	0	2.500	3.766	MON	18,229	218,750	04/05/2022	07/25/2052
46655D-CV-2	JP Morgan Mortgage Trust SERIES 20222 CLASS A5A	CF	4			34,343,253	63.7410	25,496,400	40,000,000	34,614,987	0	140,103	0	0	2.500	3.365	MON	83,333	1,000,000	05/06/2022	08/25/2052
46655V-AG-7	JP Morgan Mortgage Trust SERIES 20228 CLASS A5	CF	4			9,644,967	86.2040	8,620,400	10,000,000	9,660,053	0	10,880	0	0	4.500	4.805	MON	37,500	450,000	07/27/2022	01/25/2053
46656D-AF-8	JP Morgan Mortgage Trust SERIES 20232 CLASS A2	4				1,678,089	98.7550	1,718,694	1,740,361	1,680,358	0	2,289	0	0	5.500	7.098	MON	7,977	7,977	11/20/2023	07/25/2053
46656S-AB-3	JP Morgan Mortgage Trust SERIES 20233 CLASS A3A	4				6,596,121	97.6750	6,822,120	6,985,798	6,609,996	0	13,875	0	0	5.000	6.122	MON	29,108	87,323	09/11/2023	01/25/2053
46657C-AA-0	JP Morgan Mortgage Trust SERIES 20238 CLASS A2	4				15,763,023	100.3850	16,131,446	16,069,578	15,765,697	0	2,674	0	0	6.000	6.265	MON	80,348	143,652	11/20/2023	02/25/2054
55285P-AA-2	MIFRA Trust SERIES 2023NQM1 CLASS A1	4				2,680,643	99.5480	2,736,074	2,748,497	2,682,765	0	2,122	0	0	5.750	6.513	MON	13,170	26,340	10/06/2023	11/25/2067
576434-CU-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032 CLASS 1A1	4				1,956,633	99.2150	1,853,244	1,867,907	1,917,232	0	(14,834)	0	0	6.000	5.250	MON	9,340	112,074	08/19/2013	03/25/2033
61760C-AN-5	Morgan Stanley ReRemic Trust SERIES 2010R9 CLASS 2C	4				142,197	81.9200	174,841	213,430	153,506	0	5,712	0	0	4.432	11.953	MON	788	11,161	09/02/2020	12/26/2046
61775Q-AC-1	Morgan Stanley Residential Mo SERIES 20233 CLASS A2	4				6,679,775	100.3250	6,802,458	6,780,422	6,680,257	0	482	0	0	6.000	6.214	MON	33,902	33,902	11/20/2023	09/25/2053
61775V-AA-4	Morgan Stanley Residential Mo SERIES 2023QMH CLASS A1	4				12,655,963	102.5020	12,858,372	12,544,509	12,646,610	0	(9,352)	0	0	7.279	6.429	MON	76,093	79,968	12/06/2023	09/25/2068
64831H-AM-5	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A1A	4				1,813,973	101.5840	1,842,732	1,813,998	1,813,677	0	(296)	0	0	6.864	6.825	MON	10,376	31,123	09/29/2023	10/25/2063
670843-AA-9	Onslow Bay Mortgage Loan Trust SERIES 2023NQM2 CLASS A1	4				3,300,240	100.9150	3,367,267	3,336,736	3,301,244	0	1,003	0	0	6.319	6.651	MON	17,571	35,141	10/03/2023	01/25/2062
670855-AA-3	Onslow Bay Financial LLC SERIES 2023NQM1 CLASS A1	4				7,251,779	100.6060	7,373,380	7,328,967	7,258,321	0	6,542	0	0	6.120	6.826	MON	37,378	49,537	12/15/2023	11/25/2062
67118C-AA-9	Onslow Bay Financial LLC SERIES 2023NQM8 CLASS A1	4				2,436,968	102.1640	2,489,746	2,437,009	2,436,523	0	(445)	0	0	7.045	6.996	MON	14,307	42,922	10/02/2023	09/25/2063
67389M-AC-5	Oaks 2015-1 Series 2015-1 Onslow Bay Financial LLC SERIES 2023NQM5 CLASS A1A	4				792,583	90.3500	714,201	790,483	791,035	0	(33)	0	0	3.500	3.485	MON	2,306	27,667	06/08/2015	04/25/2046
673919-AL-0	Onslow Bay Financial LLC SERIES 2023J2 CLASS A1	4				923,808	101.0630	937,436	923,788	923,788	0	(20)	0	0	6.567	6.634	MON	5,076	5,076	11/22/2023	06/25/2063
673920-AA-2	Onslow Bay Financial LLC SERIES 2023J2 CLASS A1	4				17,781,305	100.2600	18,308,125	18,260,647	17,783,747	0	2,442	0	0	6.000	6.352	MON	91,303	182,606	11/07/2023	11/25/2053
67448G-AA-1	Onslow Bay Financial LLC SERIES 2023NQM4 CLASS A1	4				1,299,430	100.6370	1,322,117	1,313,748	1,300,632	0	1,202	0	0	6.113	7.090	MON	6,692	6,692	11/17/2023	03/25/2063
69380G-AA-7	PRKCM Trust SERIES 2023AFC4 CLASS A1	4				1,965,394	102.4230	2,013,050	1,965,424	1,965,107	0	(286)	0	0	7.225	7.181	MON	11,833	23,667	11/02/2023	11/25/2058
693984-AA-4	PRKCM Trust SERIES 2023AFC3 CLASS A1 Residential Accredited Loans I SERIES 2007QH4 CLASS A1	4				11,364,945	101.6530	11,592,658	11,404,147	11,364,125	0	(820)	0	0	6.584	6.606	MON	62,571	62,571	11/17/2023	09/25/2058
74922T-AA-4	Residential Asset Securitizat SERIES 2007A2 CLASS A1	4				454,275	88.4900	425,384	480,715	469,935	0	8,844	0	0	5.850	7.166	MON	547	20,681	03/05/2019	05/25/2037
74939F-AA-6	Woodward Capital Management SERIES 20221 CLASS A1 Residential Asset Securitizat SERIES 2007A2 CLASS A1	4				2,560,187	82.2420	2,686,899	3,267,064	2,572,315	0	12,128	0	0	2.500	5.873	MON	6,806	20,419	09/08/2023	01/25/2052
761120-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1	4				939,895	53.9170	679,004	1,259,350	962,034	0	13,869	0	0	6.000	11.110	MON	6,297	48,647	02/01/2023	04/25/2037
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1	4				360,536	90.3840	359,205	397,422	370,645	0	605	0	0	5.872	8.639	MON	713	21,005	10/23/2014	05/20/2035
81744K-AA-4	Sequoia Mortgage Trust SERIES 20232 CLASS A1	CF	4			6,460,398	97.3720	6,667,764	6,847,722	6,470,239	0	9,841	0	0	5.000	6.461	MON	28,532	85,596	09/11/2023	03/25/2053
81744Y-AB-2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2	4				685,016	84.7340	647,161	763,756	716,249	0	13,897	0	0	2.500	3.851	MON	1,591	19,094	05/20/2014	04/25/2043
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2	4				1,066,168	87.3940	991,851	1,134,919	1,088,956	0	7,802	0	0	3.000	3.875	MON	2,837	34,048	06/03/2014	05/25/2043
81749F-AA-0	Sequoia Mortgage Trust SERIES 20235 CLASS A1 Shellpoint Co-Originator Trus SERIES 20171 CLASS A7	4				24,294,439	100.2600	24,737,558	24,673,407	24,295,818	0	1,379	0	0	6.000	6.206	MON	123,367	98,694	11/29/2023	12/25/2053
82280R-AG-4	Towd Point Mortgage Trust SERIES 20204 CLASS M2	4				2,838,447	88.3930	2,620,817	2,964,960	2,852,148	0	1,236	0	0	3.500	4.294	MON	8,648	103,774	03/16/2017	04/25/2047
89179J-AD-8	Towd Point Mortgage Trust SERIES 20204 CLASS M2	4				998,953	78.0290	780,291	1,000,000	998,727	0	(101)	0	0	3.250	3.262	MON	2,708	32,500	10/08/2020	10/25/2060

E10.78

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foren	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92538C-AA-9	Verus Securitization Trust SERIES 20205 CLASS A1			4		3,351,184	92.7960	3,364,750	3,625,964	3,355,030	0	3,846	0	0	1.218	5.988	MON	3,680	0	12/20/2023	05/25/2065
92539D-AA-6	Verus Securitization Trust			4		11,426,420	100.3410	11,559,303	11,520,020	11,431,336	0	4,917	0	0	6.193	6.699	MON	59,453	59,453	11/17/2023	03/25/2068
92539X-AA-2	Verus Securitization Trust SERIES 20236 CLASS A1			4		4,140,803	101.4390	4,212,849	4,153,086	4,140,455	0	(348)	0	0	6.665	6.705	MON	23,067	50,236	10/10/2023	09/25/2068
92540D-AA-3	Verus Securitization Trust VERUS 2023-8 A1			4		4,499,999	100.8080	4,536,360	4,500,000	4,500,014	0	15	0	0	6.259	6.341	MON	23,471	0	12/06/2023	12/25/2068
92922F-4M-7	WAMU Mortgage Pass-Through Cer Series 2005-AR13			4		425,019	95.1530	425,844	447,536	434,649	0	5,283	0	0	6.050	6.826	MON	527	19,611	06/13/2014	10/25/2045
93363B-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A			4		492,421	88.3530	447,371	506,345	493,091	0	167	0	0	6.185	6.679	MON	2,610	24,355	02/12/2020	01/25/2047
95002V-AA-7	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A1			4		318,856	85.7500	354,514	413,428	319,800	0	944	0	0	3.000	6.186	MON	1,034	2,067	10/17/2023	07/25/2050
95002V-AB-5	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A2			4		219,806	82.5440	227,507	275,619	220,569	0	764	0	0	2.500	5.179	MON	574	1,723	09/08/2023	07/25/2050
95003H-AE-9	Wells Fargo Mortgage Backed S SERIES 20221 CLASS A5	CF		4		9,376,931	63.8660	7,842,745	12,280,000	9,516,698	0	85,634	0	0	2.500	4.193	MON	25,583	307,000	05/16/2022	08/25/2051
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1			4		233,121	93.8080	211,227	225,169	230,618	0	(1,929)	0	0	3.919	3.520	MON	735	8,824	07/22/2016	06/20/2044
97653B-AC-5	WINWATER Mortgage Loan Trust Series 2015-A			4		727,504	90.5050	656,785	725,690	725,039	0	(1,047)	0	0	3.500	3.469	MON	2,117	25,399	06/08/2015	06/20/2045
1029999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					368,463,959	XXX	350,734,533	396,583,000	369,908,797	0	779,335	0	0	XXX	XXX	XXX	1,523,694	6,762,364	XXX	XXX
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SERIES 2014520M CLASS (CMBS) A			4		1,937,312	78.4660	1,407,526	1,793,804	1,892,453	0	(7,575)	0	0	4.185	3.584	MON	4,170	76,119	10/19/2017	08/15/2046
05525M-AG-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014520M CLASS (CMBS) C			4		2,599,704	60.7130	1,635,721	2,694,186	2,614,825	0	2,711	0	0	4.214	4.566	MON	6,307	115,107	11/14/2018	08/15/2046
056083-AJ-7	BXP TRUST SERIES 2017GM CLASS (CMBS) C	CF		4		18,251,386	89.3550	16,307,288	18,250,000	18,245,527	0	(906)	0	0	3.425	3.436	MON	52,086	633,707	11/29/2017	06/13/2039
056083-AL-2	BXP TRUST SERIES 2017GM CLASS (CMBS) D			4		12,376,666	86.3200	11,221,600	13,000,000	12,518,573	0	24,830	0	0	3.425	4.009	MON	37,102	451,408	02/16/2018	06/13/2039
056083-AN-8	BXP TRUST SERIES 2017GM CLASS (CMBS) E			4		3,766,042	79.5680	3,182,720	4,000,000	3,822,212	0	9,185	0	0	3.425	4.129	MON	11,416	138,895	06/21/2017	06/13/2039
05608U-AA-6	BX Trust SERIES 2022GPA CLASS A			4		996,250	100.2650	1,002,650	1,000,000	997,077	0	665	0	0	7.521	7.733	MON	3,551	72,525	09/09/2022	10/15/2039
12515H-BB-0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD5 CLASS (CMBS) AS			4		5,149,763	92.0710	4,603,550	5,000,000	5,117,105	0	(5,610)	0	0	3.684	3.508	MON	15,350	184,200	07/24/2017	08/15/2050
12516W-AA-9	CENT Trust 2023-CITY CENT Trust 2023-CITY A COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A			4		1,600,000	100.7390	1,611,824	1,600,000	1,600,000	0	0	0	0	7.976	8.099	MON	6,026	38,151	08/16/2023	09/15/2028
12591T-AG-1	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A			4		8,881,408	98.7610	8,002,604	8,103,000	8,113,431	0	(97,100)	0	0	4.198	2.992	MON	28,347	340,164	03/18/2015	04/10/2047
12592P-BH-5	COMM MORTGAGE TRUST SERIES 2017PAN1 CLASS (CMBS) E			4		10,712,891	94.3450	9,434,500	10,000,000	10,062,896	0	(82,602)	0	0	4.048	3.206	MON	33,733	404,800	02/05/2015	12/10/2047
12595H-AJ-7	CALI MORTGAGE TRUST SERIES 2019101C CLASS (CMBS) E			4		8,274,677	80.5200	6,884,460	8,550,000	8,406,308	0	21,960	0	0	3.809	4.426	MON	27,137	336,981	10/20/2017	10/10/2029
129890-AN-9	CALI MORTGAGE TRUST SERIES 2019101C CLASS (CMBS) F			4		988,255	56.9820	569,820	1,000,000	990,473	0	479	0	0	4.324	4.482	MON	3,604	43,845	03/07/2019	03/10/2039
129890-AQ-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013375P CLASS (CMBS) C			4		1,900,200	52.1400	1,042,800	2,000,000	1,920,027	0	4,308	0	0	4.324	4.968	MON	7,207	87,690	03/07/2019	03/10/2039
17320Q-AJ-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A			4		7,082,900	91.4780	6,879,146	7,520,000	7,503,102	0	9,833	0	0	3.518	4.273	MON	22,043	268,196	02/24/2014	05/10/2035
17322V-AV-8	GS MORTGAGE SECURITIES TRUST SERIES 2014GC24 CLASS (CMBS) A	CF		4		5,537,473	96.4740	4,968,411	5,150,000	5,169,870	0	(46,283)	0	0	3.863	2.954	MON	16,579	198,945	02/05/2015	07/10/2047
36253G-AE-2	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS (CMBS) A	CF		4		16,106,793	98.1910	15,143,998	15,423,000	16,009,742	0	9,490	0	0	3.931	3.382	MON	50,523	606,278	07/14/2015	09/10/2047
36257H-BT-2	Hamlet Securitization Trust SERIES 2020CRE1 CLASS (CMBS) A	CF		4		12,873,083	87.6730	10,958,248	12,499,000	12,817,703	0	(13,081)	0	0	3.412	3.242	MON	35,539	426,466	06/26/2019	07/10/2052
408203-AC-1	Hamlet Securitization Trust SERIES 2020CRE1 CLASS (CMBS) B			4		1,999,992	82.9290	1,658,580	2,000,000	1,999,634	0	(3)	0	0	3.823	3.843	MON	6,372	77,929	05/28/2020	10/18/2052

E10.79



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
408203-AE-7	Hamlet Securitization Trust SERIES 2020CRE1 CLASS (CMBS) C			4		1,499,796	76.3400	1,145,100	1,500,000	1,499,466	0	14	0	0	6.132	6.190	MON	7,666	94,255	05/28/2020	10/18/2052
408203-AG-2	Hamlet Securitization Trust SERIES 2020CRE1 CLASS (CMBS) D			4		1,499,753	61.4710	922,065	1,500,000	1,499,390	0	30	0	0	8.117	8.222	MON	10,146	125,196	05/28/2020	10/18/2052
444216-AG-8	HUDSON YARDS SERIES 20190HY CLASS (CMBS) C			4		5,904,168	85.3440	4,907,280	5,750,000	5,867,340	0	(8,363)	0	0	3.443	3.126	MON	11,549	200,729	06/24/2019	06/10/2037
44422P-AU-6	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7	CF		4		14,477,088	89.7180	12,610,283	14,055,466	14,333,286	0	10,352	0	0	3.914	3.455	MON	45,845	550,145	11/05/2015	08/05/2034
55375K-AG-1	MORGAN STANLEY MORTGAGE CAPIT SERIES 2017237P CLASS (CMBS) C			4		4,598,096	74.2400	3,340,800	4,500,000	4,571,100	0	(4,363)	0	0	3.865	3.653	MON	14,493	170,644	08/11/2017	09/13/2039
55375K-AJ-5	MORGAN STANLEY MORTGAGE CAPIT SERIES 2017237P CLASS (CMBS) D			4		11,326,042	71.3090	8,200,535	11,500,000	11,366,546	0	6,586	0	0	3.865	4.046	MON	37,038	436,089	08/11/2017	09/13/2039
61764P-BW-1	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS			4		4,403,999	96.8080	4,030,117	4,163,000	4,329,708	0	(9,536)	0	0	3.832	3.480	MON	13,294	159,526	02/05/2015	12/15/2047
63874T-AG-2	NATIXIS COMMERCIAL MORTGAGE S SERIES 2019LVL CLASS (CMBS) B			4		3,059,591	88.3290	2,623,813	2,970,500	3,040,071	0	(4,298)	0	0	4.036	3.668	MON	9,991	119,892	04/12/2019	08/15/2038
63874T-AJ-6	NATIXIS COMMERCIAL MORTGAGE S SERIES 2019LVL CLASS (CMBS) C	CF		4		13,229,256	86.1260	11,062,023	12,844,000	13,145,300	0	(18,513)	0	0	4.187	3.817	MON	44,817	537,804	04/12/2019	08/15/2038
78413M-AE-8	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20155AVE CLASS (CMBS) A			4		14,919,795	75.2080	11,856,541	15,765,000	15,233,996	0	42,149	0	0	4.144	4.858	MON	54,442	653,302	06/20/2016	01/05/2035
78426R-AE-2	SG COMMERCIAL MORTGAGE SECURI SERIES 2019787E CLASS (CMBS) D			4		7,136,086	79.5710	5,729,112	7,200,000	7,145,787	0	2,063	0	0	4.509	4.630	MON	27,057	329,187	02/01/2019	02/15/2041
78430E-AG-0	SG Commercial Mortgage Securi SERIES 2019PREZ CLASS (CMBS) C	CF		4		5,149,580	83.8510	4,192,550	5,000,000	5,118,975	0	(7,335)	0	0	3.323	2.999	MON	13,846	166,150	09/27/2019	09/15/2039
98162J-AN-6	WORLDWIDE PLAZA TRUST SERIES 2017WIP CLASS (CMBS) E			4		6,648,576	10.0160	721,152	7,200,000	6,953,627	0	55,630	0	0	3.596	4.582	MON	21,573	262,475	10/31/2017	11/10/2036
1039999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					214,886,621	XXX	177,856,817	213,530,956	213,905,550	0	(105,283)	0	0	XXX	XXX	XXX	678,849	8,306,800	XXX	XXX
00091U-AC-7	ABPCI Direct Lending Fund CLO SERIES 202211A CLASS A2			4		9,642,000	96.9320	9,693,197	10,000,000	9,712,007	0	67,609	0	0	5.550	6.405	JAJO	98,667	599,708	11/16/2022	10/27/2034
00111N-AA-3	Achieve Mortgage SERIES 2023HE2 CLASS A			4		2,118,458	102.8200	2,182,170	2,122,320	2,118,505	0	47	0	0	7.500	7.659	MON	2,653	26,529	10/11/2023	10/25/2038
00792F-AA-6	Affirm Inc SERIES 2023B CLASS A			4	1.A FE	2,176,332	101.5610	2,198,796	2,165,000	2,175,927	0	(405)	0	0	6.820	6.595	MON	6,562	12,304	12/05/2023	09/15/2028
00792F-AF-5	Affirm Inc SERIES 2023B CLASS 1A			4	1.A FE	1,506,094	101.5610	1,523,415	1,500,000	1,505,942	0	(152)	0	0	6.820	6.664	MON	4,547	0	12/12/2023	09/15/2028
00834J-AE-0	Affirm Inc SERIES 2023A CLASS 1A			4	1.A FE	2,003,750	100.6120	2,012,240	2,000,000	2,003,457	0	(293)	0	0	6.610	6.473	MON	5,876	11,017	12/04/2023	01/18/2028
00834K-AA-5	Affirm Inc AFFRM 2023-X1 A			4	1.A FE	6,016,875	100.3130	6,018,780	6,000,000	6,015,522	0	(1,353)	0	0	7.110	6.782	MON	17,775	0	12/07/2023	11/15/2028
009098-AA-5	AMAZON CARGO CTL					8,234,512	97.5310	8,031,238	8,234,512	8,234,512	0	0	0	0	4.494	4.536	MON	21,587	370,059	12/07/2018	11/10/2039
02528B-AE-4	American Credit Acceptance Re SERIES 20211 CLASS C			4		39,522	99.8140	40,088	40,162	40,116	0	593	0	0	0.830	4.374	MON	17	250	03/24/2023	03/15/2027
03789X-AE-8	Applebees/IHOP Funding LLC SERIES 20191A CLASS A21			4		1,980,000	96.1650	1,904,067	1,980,000	1,980,000	0	0	0	0	4.723	4.751	MJSD	6,754	93,515	05/28/2019	06/07/2049
03789X-AF-5	Applebees/IHOP Funding LLC SERIES 20231A CLASS A2			4	2.B FE	3,034,883	102.8760	3,086,280	3,000,000	3,031,032	0	(3,851)	0	0	7.824	7.509	MJSD	16,952	148,656	03/31/2023	03/05/2053
038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2			4		7,080,262	91.6140	6,430,581	7,019,213	7,074,127	0	(2,246)	0	0	3.237	3.188	JAJO	38,500	227,212	10/15/2020	07/30/2050
05335J-AB-9	Auxilior Term Funding LLC SERIES 20231A CLASS A2			4	1.A FE	499,951	100.4460	502,230	500,000	499,950	0	(1)	0	0	6.180	6.266	MON	1,373	601	12/01/2023	12/15/2028
05590H-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust					5,742,539	94.6590	5,435,853	5,742,539	5,742,539	0	0	0	0	3.540	3.566	MON	9,035	203,286	11/21/2017	11/15/2032
12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3			4		4,438,867	87.3050	3,878,085	4,441,997	4,439,223	0	124	0	0	3.250	3.277	MON	6,416	144,362	01/15/2020	02/15/2050
12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5			4		986,891	91.2180	900,588	987,292	986,935	0	16	0	0	3.480	3.508	MON	1,527	34,358	01/15/2020	02/15/2050
12510H-AH-3	Capital Automotive Reit SERIES 20201A CLASS B2			4		999,929	91.0910	910,910	1,000,000	999,933	0	3	0	0	4.520	4.563	MON	2,009	45,200	01/15/2020	02/15/2050
12510H-AS-9	Capital Automotive Reit SERIES 20231A CLASS A1			4		963,707	100.6450	996,386	990,000	965,133	0	1,426	0	0	5.750	6.918	MON	2,530	12,650	09/14/2023	09/15/2053
12718E-AA-4	Costco Bayonne CTL 2019-16					5,654,547	84.7650	4,793,070	5,654,547	5,654,547	0	0	0	0	3.330	3.353	MON	8,369	188,297	12/20/2019	03/31/2044

E10.80

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14310Q-AA-6	CARLYLE GMS FINANCE MM CLO LL SERIES 20151A CLASS A11R			4		492,500	.99 6240	498,118	500,000	495,578	0	3,078	0	0	7.209	8.063	JAUO	7,609	25,534	02/02/2023	10/15/2031
14687G-AA-3	Carvana Auto Receivables Trus SERIES 2021N3 CLASS A1			4		260,515	.99 6320	268,329	269,320	268,476	0	5,950	0	0	0.350	5.152	MON	55	943	10/17/2022	06/12/2028
14687H-AB-9	Carvana Auto Receivables Trus SERIES 2021N4 CLASS A2			4		2,252,460	.94 4410	2,287,361	2,422,000	2,354,922	0	74,537	0	0	1.800	5.099	MON	2,543	43,596	07/29/2022	09/11/2028
14687T-AD-9	Carvana Auto Receivables Trus SERIES 2021P2 CLASS A4			4		2,763,733	.94 3640	2,831,864	3,001,000	2,929,455	0	120,699	0	0	0.800	5.073	MON	1,400	24,008	08/04/2022	01/10/2027
15674X-AC-4	Cerberus SERIES 20222A CLASS A1F			4		6,000,000	.99 7210	5,983,259	6,000,000	6,000,000	0	0	0	0	6.710	6.764	JAUO	84,993	361,222	10/26/2022	10/15/2034
	Apogem Class A Note			4		101,500,000	100.0000	101,500,000	101,500,000	101,500,000	0	0	0	0	7.831	7.907	MJSD	66,241	0	12/29/2023	01/17/2036
	Apogem Class B Note			4		21,000,000	100.0000	21,000,000	21,000,000	21,000,000	0	0	0	0	12.081	12.262	MJSD	21,142	0	12/29/2023	01/17/2036
221608-AA-6	COSTCO CP EF Asset Securitization LLC SERIES 20231A CLASS A			4		9,895,666	.87 7970	8,688,105	9,895,666	9,895,666	0	0	0	0	3.910	3.942	MON	11,823	386,921	10/03/2017	06/20/2043
224092-AA-4	A			4	1.C FE	2,848,276	100.4180	2,874,436	2,862,471	2,849,419	0	1,143	0	0	7.480	7.980	MON	9,516	16,653	11/10/2023	03/15/2032
22822R-BD-1	Crown Castle Towers Inc			4		5,000,000	.97 0660	4,853,300	5,000,000	5,000,000	0	0	0	0	3.663	3.663	MON	8,140	183,150	04/30/2015	05/15/2025
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A21			4		11,777,754	.95 1010	11,220,220	11,798,215	11,780,671	0	3,835	0	0	4.030	4.128	FMAN	54,151	475,468	12/01/2022	11/20/2047
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211			4		6,058,993	.96 6030	5,744,087	5,946,075	6,049,364	0	(3,905)	0	0	4.021	3.858	FMAN	27,230	215,799	06/07/2023	05/20/2049
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23			4	2.B FE	3,451,692	.96 6360	3,645,641	3,772,550	3,477,072	0	25,380	0	0	4.352	7.667	FMAN	18,698	82,091	07/14/2023	05/20/2049
233046-AO-4	DB Master Finance LLC SERIES 20211A CLASS A211			4		2,796,248	.89 2090	3,013,534	3,378,060	2,915,639	0	109,418	0	0	2.493	8.459	FMAN	9,591	80,672	07/14/2023	11/20/2051
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23			4	2.B FE	6,335,437	.82 7760	6,582,927	7,952,700	6,442,103	0	106,665	0	0	2.791	6.176	FMAN	25,279	146,961	07/17/2023	11/20/2051
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A			4	1.A FE	1,343,030	100.0440	1,339,018	1,338,429	1,341,048	0	(1,982)	0	0	6.050	5.682	MON	3,599	60,731	04/06/2023	10/15/2026
25654F-AA-0	Dodgers Tickets LLC			4		5,010,163	.99 0090	4,960,533	5,010,163	5,010,163	0	0	0	0	5.660	5.583	MAR	213,469	283,575	05/10/2005	03/31/2030
25755T-AE-0	Dominos Pizza Master Issuer L SERIES 20151A CLASS A211			4		1,155,020	.97 9320	1,183,998	1,209,000	1,173,971	0	17,870	0	0	4.474	7.721	JAUO	9,917	54,091	12/16/2022	10/25/2045
25755T-AH-3	Dominos Pizza Master Issuer L SERIES 20171A CLASS A23			4		7,068,750	.95 6470	6,761,047	7,068,750	7,068,750	0	0	0	0	4.118	4.139	JAUO	53,367	291,091	06/12/2017	07/25/2047
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21			4		4,320,338	.97 4620	4,397,973	4,512,500	4,381,187	0	63,623	0	0	4.116	7.384	JAUO	34,051	185,735	01/06/2023	07/25/2048
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21			4		6,650,000	.96 5850	6,422,903	6,650,000	6,650,000	0	0	0	0	4.328	4.351	JAUO	52,766	287,812	04/18/2018	07/25/2048
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2			4		7,991,240	.91 4720	8,086,639	8,840,563	8,078,212	0	86,972	0	0	3.668	7.066	JAUO	59,450	185,966	06/06/2023	10/25/2049
25755T-AN-0	Dominos Pizza Master Issuer L SERIES 20211A CLASS A21			4		2,765,580	.88 6380	2,938,350	3,315,000	2,851,377	0	74,622	0	0	2.662	6.316	JAUO	16,178	88,245	12/06/2022	04/25/2051
25755T-AP-5	Dominos Pizza Master Issuer L SERIES 20211A CLASS A211			4	2.A FE	1,335,343	.85 9670	1,382,994	1,608,750	1,355,862	0	20,520	0	0	3.151	7.899	JAUO	9,293	26,882	06/06/2023	04/25/2051
262108-AE-3	Drive Auto Receivables Trust SERIES 2021 CLASS C ENTERGY NEW ORLEANS STORM REC SERIES 20151 CLASS A			4	1.A FE	510,353	.99 4560	517,440	520,271	517,288	0	6,935	0	0	1.020	4.574	MON	236	3,980	03/24/2023	06/15/2027
29277V-AA-4				4		59,234	.98 6650	60,229	61,044	60,179	0	901	0	0	2.670	6.159	JD	136	1,630	01/31/2023	06/01/2027
30165J-AE-6	Exeter Automobile Receivables EART 2021-4A C			4	1.A FE	3,909,219	.98 0410	3,921,640	4,000,000	3,918,470	0	9,251	0	0	1.460	6.058	MON	2,596	4,967	12/08/2023	10/15/2027
302455-AA-8	FIGRE Trust SERIES 2023HE1 CLASS A			4		4,072,870	100.8970	4,169,338	4,132,272	4,073,394	0	524	0	0	5.850	6.219	MON	4,029	20,145	11/22/2023	03/25/2053
303280-AA-1	FS Rialto Issuer Ltd SERIES 2022FL6 CLASS A			4		4,206,963	100.3830	4,231,136	4,215,000	4,211,175	0	3,338	0	0	7.938	8.162	MON	13,938	322,843	09/21/2022	08/17/2037
33830J-AE-5	Five Guys Funding, LLC SERIES 20231A CLASS A2			4	2.C FE	3,000,000	100.6800	3,020,400	3,000,000	3,000,000	0	0	0	0	7.549	7.598	JAUO	19,502	0	11/17/2023	01/26/2054
33843F-AE-8	Flagship Credit Auto Trust SERIES 20201 CLASS C			4	1.A FE	42,027	.99 8210	42,520	42,596	42,495	0	468	0	0	2.240	5.246	MON	42	716	03/30/2023	01/15/2026
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2			4	1.A FE	534,455	100.1020	533,168	532,625	533,585	0	(870)	0	0	6.150	5.826	MON	1,456	24,567	03/30/2023	09/15/2026
34533G-AF-6	Ford Credit Auto Owner Trust SERIES 2020B CLASS B GS Mortgage-Backed Securities SERIES 2021GR1 CLASS A			4	1.A FE	1,689,229	.99 0200	1,732,850	1,750,000	1,718,823	0	29,594	0	0	1.190	3.942	MON	926	13,883	05/04/2023	01/15/2026
36262Q-AH-2	A8			4		2,070,703	.65 2240	1,630,600	2,500,000	2,096,572	0	14,090	0	0	2.500	3.739	MON	5,208	62,500	04/05/2022	11/25/2051
38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A			4		1,384,162	.90 4110	1,337,717	1,479,596	1,394,584	0	4,728	0	0	3.230	4.351	MON	2,124	47,791	05/13/2022	10/15/2052

E10.81

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A			4		857,722	7.8	930,677	858,152	857,737	0	6	0	0	2.630	2.652	MON	1,003	22,569	07/23/2020	04/15/2055
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B			4		824,137	7.4	736,614	822,650	824,089	0	23	0	0	3.230	3.223	MON	1,181	26,572	08/04/2020	04/15/2055
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A			4		1,636,802	9.1	877,154	1,504,544	1,637,564	0	27	0	0	3.740	3.776	MON	2,722	61,245	04/21/2017	10/15/2052
38218E-AA-5	Goodgreen Trust SERIES 20192A CLASS A			4		580,481	8.5	819,592	690,227	585,372	0	3,873	0	0	2.760	5.078	MON	847	19,050	09/27/2022	04/15/2055
38218E-AB-3	Goodgreen Trust SERIES 20192A CLASS B			4		1,241,798	8.3	370,105	1,241,994	1,241,805	0	4	0	0	3.860	3.893	MON	1,998	45,957	10/09/2019	04/15/2055
38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A			4		3,880,322	3.8	422,468	3,881,626	3,880,365	0	26	0	0	3.840	3.874	MON	6,625	149,054	03/11/2022	10/15/2056
38237V-AA-4	GoodLeap Sustainable Home Imp SERIES 20231GS CLASS A			4	1.F FE	5,390,588	9.7	799,543	5,668,243	5,395,551	0	4,964	0	0	5.520	7.009	MON	9,560	26,074	11/30/2023	02/22/2055
38237Y-AA-8	GoodLeap Sustainable Home Imp SERIES 20234C CLASS A			4	1.F FE	999,693	10.2	828,102	1,000,000	999,691	0	(2)	0	0	6.910	7.013	MON	768	0	11/30/2023	03/20/2057
39949#-AA-6	Urban Tower					15,000,000	8.5	1550,12	15,000,000	15,000,000	0	0	0	0	4.715	4.762	MON	31,433	707,250	11/30/2016	05/15/2052
39949#-AA-0	HYATT HOUSE Ground Lease Trust A-2017B					9,845,934	7.8	9450,77	9,845,934	9,845,934	0	0	0	0	4.210	4.247	MON	18,423	414,514	10/30/2017	10/15/2047
39950#-AA-2	MARRIOTT GROUND Ground Lease Tr 2017-A					15,973,776	8.0	9960,12	15,973,776	15,973,776	0	0	0	0	4.480	4.522	MON	31,806	715,625	08/31/2017	11/15/2039
39951#-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B					11,932,227	7.8	7630,19	11,932,227	11,932,227	0	0	0	0	4.640	4.685	MON	24,607	553,655	04/17/2018	04/15/2048
40417Q-AA-3	HERO Funding Trust SERIES 20164A CLASS A1			4		867,560	9.1	4690,79	868,781	867,655	0	53	0	0	3.570	3.621	MON	948	31,016	04/27/2017	09/20/2047
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2			4		712,214	9.3	4480,64	695,025	710,780	0	(695)	0	0	4.290	3.895	MON	911	29,817	12/01/2016	09/20/2047
41757B-AA-2	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 A			4	1.G FE	9,861,411	10.0	3610,98	9,861,411	9,861,411	0	0	0	0	8.587	8.742	MON	16,466	62,015	11/28/2023	10/25/2050
41757B-AB-0	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 B			4	2.C FE	9,647,356	9.8	1680,98	9,861,411	9,649,431	0	2,075	0	0	9.587	10.491	MON	18,384	69,137	11/28/2023	10/25/2050
42208#-AA-8	Home Depot (HD Salem) Notes 2 and 5					4,647,255	10.3	4400,22	4,647,255	4,647,255	0	0	0	0	6.250	6.333	MON	807	290,453	02/28/2010	11/30/2030
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A			4		1,712,559	9.3	2220,93	1,712,682	1,712,682	0	41	0	0	3.840	3.879	MON	2,010	65,792	04/22/2015	09/20/2040
42770U-AA-1	Hero Funding Trust SERIES 20152A CLASS A			4		1,267,457	9.3	2320,18	1,267,478	1,267,478	0	11	0	0	3.990	4.025	MON	1,545	50,577	07/27/2015	09/20/2040
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A			4		750,075	9.3	9620,70	750,142	750,082	0	3	0	0	4.050	4.086	MON	928	30,381	02/04/2016	09/20/2041
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A			4		1,868,003	9.2	3910,17	1,858,426	1,866,834	0	(729)	0	0	3.750	3.682	MON	2,129	69,691	03/09/2017	09/20/2041
42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A1			4		702,752	9.0	2210,64	710,748	703,586	0	481	0	0	3.080	3.316	MON	669	21,891	10/04/2017	09/20/2042
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2			4		594,697	9.2	5730,53	580,202	592,939	0	(877)	0	0	3.910	3.473	MON	567	22,686	09/15/2016	09/20/2042
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2			4		3,170,773	8.9	5320,78	3,108,317	3,153,313	0	(2,409)	0	0	3.950	3.700	MON	3,752	122,779	08/05/2022	09/20/2048
42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A1			4		815,480	8.8	1910,76	871,589	821,185	0	4,033	0	0	3.280	4.853	MON	874	28,588	09/08/2022	09/20/2048
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2			4		1,789,615	9.0	5490,16	1,808,546	1,787,986	0	(331)	0	0	4.070	4.299	MON	2,249	73,608	10/12/2022	09/20/2048
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A			4		2,180,563	9.4	8570,94	2,180,403	2,180,538	0	(10)	0	0	4.280	4.317	MON	2,851	93,321	04/20/2016	09/20/2041
42806M-AE-9	Hertz Vehicle Financing LLC SERIES 20212A CLASS A			4		660,176	9.0	6990,60	750,000	665,061	0	4,886	0	0	1.680	7.864	MON	210	4,200	09/11/2023	12/27/2027
42806M-CA-5	Hertz Vehicle Financing LLC SERIES 20233A CLASS A			4		874,796	10.1	9870,89	875,000	874,814	0	19	0	0	5.940	6.022	MON	866	17,469	08/16/2023	02/25/2028
43722#-AA-5	Home Depot SWCTL					5,644,182	8.9	4460,50	5,644,182	5,644,182	0	0	0	0	3.370	3.394	MON	8,454	190,209	08/17/2020	10/15/2040
46592X-AJ-3	JP Morgan Mortgage Trust SERIES 202113 CLASS A5			CF		6,225,000	6.4	7770,48	7,500,000	6,328,247	0	48,185	0	0	2.500	3.952	MON	15,625	187,500	03/28/2022	04/25/2052
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23			4		13,128,750	9.3	5440,12	13,128,750	13,128,750	0	0	0	0	4.970	5.000	FIAN	65,250	652,499	06/28/2019	08/25/2049
466365-AD-5	Jack in the Box Funding LLC SERIES 20221A CLASS A21			4	2.B FE	706,432	9.2	3330,92	800,950	724,238	0	17,806	0	0	3.445	7.284	FIAN	2,759	20,695	03/01/2023	02/26/2052
466365-AE-3	Jack in the Box Funding LLC SERIES 20221A CLASS A21			4		3,618,750	8.5	4900,30	3,618,750	3,618,750	0	0	0	0	4.136	4.157	FIAN	14,967	149,671	02/02/2022	02/26/2052
46667#-AA-1	St Christophers JLL Sec CTL Series 2019-A					2,867,303	8.7	3830,24	2,783,789	2,858,393	0	(2,327)	0	0	3.980	3.766	MON	4,924	110,795	02/03/2020	01/15/2050
46671#-AA-9	Orlando Health JLL Sec CTL Series 2020-11					1,858,353	6.8	3350,12	1,812,195	1,852,055	0	(2,319)	0	0	3.287	3.072	MON	2,647	59,582	12/21/2020	04/15/2043
50203Y-AA-3	Reach Financial LLC SERIES 20221A CLASS A			4	1.A FE	317,098	9.9	4460,31	319,545	317,320	0	222	0	0	3.760	6.703	MON	534	1,001	12/05/2023	11/15/2029
52467#-AJ-4	Stop & Shop					1,206,642	10.2	2510,10	1,194,300	1,196,404	0	(689)	0	0	7.539	7.528	MON	4,002	88,641	06/15/2006	11/15/2026
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRM			4		1,468,958	10.1	5230,14	1,468,958	1,468,958	0	0	0	0	5.197	5.194	MS	25,447	54,075	12/12/2022	09/01/2039

E10.82

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
5527HH-AA-3	MF Sealoffs MF1 Multifamily Housing Mortg SERIES 2022FL10 CLASS A			4		15,000,000	.65.9170	9,887,502	15,000,000	15,000,000	.0	.0	.0	.0	3.540	3.540	MON	23,600	531,000	01/13/2022	01/15/2057
55285B-AA-3	Core Natamos Trust A-2022B			4		3,980,000	100.3750	4,015,011	4,000,000	3,985,125	.0	4,096	.0	.0	7.993	8.268	MON	13,319	307,985	09/27/2022	09/17/2037
58004*-AA-2	MetroNet Infrastructure Issuer Series 2023-3 Class B-2			4		6,553,200	.77.2490	5,062,264	6,553,200	6,553,200	.0	.0	.0	.0	4.020	4.049	MON	11,708	263,439	03/18/2022	03/15/2057
59170J-AB-7	MetroNet Infrastructure Issue SERIES 20221A CLASS B			4		1,000,000	103.7030	1,037,029	1,000,000	1,000,000	.0	.0	.0	.0	9.110	9.284	MON	2,784	19,232	09/21/2023	10/20/2053
59170J-AB-4	Mosaic Solar Loans LLC SERIES 20233A CLASS A			4		2,400,000	.98.8080	2,470,200	2,500,000	2,405,318	.0	5,318	.0	.0	7.460	8.788	MON	5,699	46,625	09/27/2023	10/20/2052
618933-AA-3	Mosaic Solar Loans LLC SERIES 20234A CLASS A			4		12,658,419	100.1900	12,923,659	12,899,151	12,665,592	.0	7,174	.0	.0	5.910	6.339	MON	23,294	286,266	11/30/2023	11/20/2053
618934-AA-1	Mosaic Solar Loans LLC SERIES 20234A CLASS A			4		4,907,804	103.2500	5,143,295	4,981,400	4,908,409	.0	605	.0	.0	6.400	6.793	MON	9,741	73,503	10/17/2023	05/20/2053
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A			4		1,778,129	.98.5940	1,784,355	1,809,801	1,780,090	.0	1,961	.0	.0	5.320	5.666	MON	2,942	72,211	03/27/2023	06/20/2053
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A			4		2,640,048	.98.7560	2,659,533	2,693,035	2,642,898	.0	2,850	.0	.0	5.360	5.754	MON	4,411	99,238	07/06/2023	09/22/2053
61946P-AA-1	Mosaic Solar Loans LLC SERIES 20202A CLASS A			4	1.A FE	165,329	.84.0760	170,555	202,858	165,812	.0	483	.0	.0	1.440	5.934	MON	89	243	11/17/2023	08/20/2046
61946Q-AA-9	Mosaic Solar Loans LLC SERIES 20221A CLASS A			4		6,640,782	.85.7050	6,894,681	8,044,666	6,663,612	.0	22,830	.0	.0	2.640	6.180	MON	6,489	56,334	10/04/2023	01/20/2053
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A NewStar Arlington Senior Loan SERIES 20141A CLASS AR			4		12,383,566	.94.4060	12,596,720	13,343,135	12,403,884	.0	20,317	.0	.0	4.380	5.722	MON	17,858	169,213	11/30/2023	01/21/2053
65251P-AY-9	OneMain Financial Issuance Tr SERIES 20182A CLASS A			4		159,102	.99.5960	159,736	160,385	159,640	.0	538	.0	.0	7.020	7.769	JAJO	2,127	8,041	02/02/2023	04/25/2031
68269C-AA-4	Pacefunding SERIES 20181A CLASS AA			4	1.A FE	1,746,742	105.5490	1,861,411	1,763,551	1,747,730	.0	987	.0	.0	3.570	5.901	MON	2,973	5,247	12/05/2023	03/14/2033
69373V-AA-3	Pacefunding SERIES 20181A CLASS AB			4		5,857,397	.83.1250	4,868,961	5,857,397	5,857,397	.0	.0	.0	.0	4.540	4.583	MON	8,126	265,926	03/19/2018	09/20/2049
69373V-AB-1	Pacefunding SERIES 20191A CLASS AA			4		5,857,397	.83.1250	4,868,961	5,857,397	5,857,397	.0	.0	.0	.0	4.540	4.583	MON	8,126	265,926	07/20/2018	09/20/2049
69375H-AA-2	Pacefunding SERIES 20191A CLASS BA			4		5,066,474	.93.6880	4,746,652	5,066,474	5,066,474	.0	.0	.0	.0	4.430	4.471	MON	6,858	224,452	03/15/2019	09/20/2049
69375H-AB-0	Pacefunding SERIES 20191A CLASS AB			4		109,096	101.2500	110,459	109,096	109,096	.0	.0	.0	.0	7.100	7.206	MON	237	9,682	10/20/2023	09/20/2049
69375H-AC-8	Pacefunding SERIES 20191A CLASS BB			4		7,118,643	.93.6880	6,669,279	7,118,643	7,118,643	.0	.0	.0	.0	4.430	4.471	MON	9,636	315,370	06/28/2019	09/20/2049
69375H-AD-6	Pacefunding SERIES 20182A CLASS AA			4		140,316	101.2500	142,070	140,316	140,316	.0	.0	.0	.0	7.100	7.206	MON	304	12,453	06/28/2019	09/20/2049
69375P-AA-4	Pacefunding SERIES 20182A CLASS BA			4		11,431,007	.84.0630	9,609,248	11,431,007	11,431,007	.0	.0	.0	.0	4.890	4.944	MON	18,633	465,814	10/23/2018	09/22/2053
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA			4		7,715,295	.84.0300	6,483,162	7,715,295	7,715,295	.0	.0	.0	.0	4.890	4.972	MON	12,576	333,388	10/15/2018	09/22/2053
69546N-AD-7	Pagaya AI Debt Selection Trust PAID 2022-6 A1			4	1.D FE	5,021,264	.99.9570	5,020,675	5,022,833	5,021,411	.0	147	.0	.0	6.159	6.379	MON	13,749	25,780	12/06/2023	05/15/2030
69546V-AA-5	Pagaya AI Debt Selection Trust 22-2 A			4	1.G FE	445,157	.99.4420	445,790	448,291	445,295	.0	138	.0	.0	4.970	6.308	MON	990	1,857	12/05/2023	01/15/2030
69548B-AA-7	Pagaya AI Debt Selection Trust PAID 2023-3 A			4	1.G FE	1,760,198	100.5800	1,762,215	1,752,054	1,759,537	.0	(661)	.0	.0	7.600	6.992	MON	5,918	11,096	12/07/2023	12/16/2030
69548H-AA-4	Pagaya AI Debt Selection Trust PAID 2022-5 A			4	1.G FE	5,716,447	101.3960	5,724,690	5,645,874	5,712,527	.0	(3,921)	.0	.0	8.096	7.025	MON	20,315	38,091	12/06/2023	06/17/2030
69548J-AA-0	Pioneer Aircraft Finance Limi SERIES 20191 CLASS B			4	1.G FE	988,687	100.4480	990,176	985,760	988,536	.0	(150)	.0	.0	7.556	6.965	MON	3,310	6,207	12/06/2023	07/15/2030
72353P-AB-2	Planet Fitness Master Issuer SERIES 20181A CLASS A21			4		946,396	.74.7350	707,313	946,429	946,402	.0	.1	.0	.0	4.948	5.000	MON	2,081	46,829	05/23/2019	06/15/2044
72703P-AB-9	Planet Fitness Master Issuer SERIES 20221A CLASS A21			4		18,632,484	.97.8570	18,339,919	18,741,550	18,643,734	.0	11,251	.0	.0	4.666	5.273	MJSD	63,157	782,302	10/04/2023	09/05/2048
72703P-AE-3	QOBA Funding LLC SERIES 20231A CLASS A2			4	2.B FE	2,947,500	.86.0090	2,535,115	2,947,500	2,947,500	.0	.0	.0	.0	4.008	4.028	MJSD	8,532	118,136	01/25/2022	12/05/2051
746954-AA-4	Woodward Capital Management SERIES 2022 CLASS A2			4		2,931,370	103.1360	3,094,080	3,000,000	2,933,204	.0	1,834	.0	.0	8.500	9.563	MJSD	23,375	.0	10/19/2023	09/14/2053
74938W-AB-7	Woodward Capital Management SERIES 2022 CLASS A18			4		3,335,321	.82.2420	2,900,285	3,526,525	3,355,010	.0	(4,396)	.0	.0	2.500	3.031	MON	7,347	88,163	02/17/2022	02/25/2052
74938W-AT-8	RCKT Mortgage Trust SERIES 2023CES3 CLASS A1A			4		3,530,936	.63.9790	2,559,160	4,000,000	3,559,208	.0	.0	.0	.0	2.500	3.268	MON	8,333	100,000	02/17/2022	02/25/2052
749407-AA-0	Renew 2017-1 SERIES 20171A CLASS A			4	1.A FE	4,372,209	102.1200	4,438,546	4,346,403	4,369,273	.0	(2,936)	.0	.0	7.113	6.512	MON	25,763	25,763	11/20/2023	11/25/2043
75973L-AA-6	SCF Equipment Trust Llc SCFET 2022-2A A3			4		661,114	.91.9790	608,246	661,288	661,127	.0	.6	.0	.0	3.670	3.702	MON	742	24,269	04/21/2017	09/20/2052
78397W-AC-0	SBA TOWER TRUST			2	1.F FE	1,303,250	100.8360	1,310,868	1,300,000	1,303,996	.0	(154)	.0	.0	6.500	6.302	MON	2,582	7,042	12/13/2023	10/21/2030
78403D-AN-0	SBA TOWER TRUST			2	1.F FE	666,050	.96.6050	676,235	700,000	679,175	.0	.0	.0	.0	2.836	5.868	MON	13,125	13,124	04/20/2023	01/15/2025
78403D-AP-5	SBA TOWER TRUST			2	1.F FE	1,794,770	.92.8410	1,819,684	1,960,000	1,833,568	.0	38,798	.0	.0	1.884	5.285	MON	1,641	25,119	05/04/2023	01/15/2026

E10.83

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78403D-AR-1	SBA TOWER TRUST			2		1,203,308	.88 4240	1,265,347	1,431,000	1,245,620	.0	.0	.0	.0	2.328	6.019	MON	1,481	33,314	12/19/2022	01/15/2028
78403D-AT-7	SBA TOWER TRUST			2	1.F FE	634,066	.89 3890	670,418	750,000	660,889	.0	.0	.0	.0	1.631	6.236	MON	544	12,233	01/09/2023	11/15/2026
78403D-AZ-3	SBA TOWER TRUST			2		7,572,499	102.9530	7,682,353	7,462,000	7,556,478	.0	.0	.0	.0	6.599	6.201	MON	21,885	397,430	07/14/2023	11/15/2052
78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 20055 CLASS A5			4		9,222,451	.99 4780	9,470,637	9,520,333	9,282,678	.0	.0	.0	.0	6.351	6.815	JAJJ	114,217	548,906	04/20/2017	10/25/2040
78442G-QK-5	SLM STUDENT LOAN TRUST SERIES 20057 CLASS A5			4		19,312,500	.99 0470	19,809,400	20,000,000	19,455,093	.0	.0	.0	.0	6.351	6.868	JAJJ	239,943	1,153,123	03/30/2017	01/25/2040
80285W-AG-2	Santander Drive Auto Receivab Santander Drive Auto Receivab			4	1.A FE	5,655,919	.98 2880	5,663,285	5,761,930	5,670,998	.0	.0	.0	.0	1.640	5.918	MON	4,200	7,875	12/06/2023	11/16/2026
80286M-AC-2	Santander Drive Auto Receivab SERIES 20222 CLASS A3			4		105,796	.99 4570	106,646	107,228	106,729	.0	.0	.0	.0	2.999	5.299	MON	142	2,397	03/27/2023	10/15/2026
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A21			4		1,886,812	.92 3910	1,786,226	1,933,333	1,891,434	.0	.0	.0	.0	4.336	4.572	MON	2,561	83,829	03/13/2020	01/20/2050
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA			4		4,820,576	.86 9890	4,027,560	4,629,965	4,759,727	.0	.0	.0	.0	3.375	2.735	FA	59,032	156,261	10/03/2019	02/15/2030
86744T-AA-4	Helios Issuer VI, LLC SERIES 2021B CLASS A			4		385,684	.85 4920	406,603	475,603	389,235	.0	.0	.0	.0	1.620	6.349	MON	235	3,852	07/11/2023	07/20/2048
86744V-AA-9	Helios Issuer, LLC SNVA 2022-B A			4	1.G FE	903,875	.98 1090	910,944	928,502	903,964	.0	.0	.0	.0	5.000	5.544	MON	1,419	3,869	12/06/2023	08/20/2049
86745J-AA-5	Helios Issuer LLC SERIES 20181A CLASS A			4		12,467,418	.94 6630	11,803,608	12,469,083	12,466,602	.0	.0	.0	.0	4.870	4.872	JJ	271,573	607,244	11/20/2020	07/20/2048
86745L-AA-0	Helios Issuer LLC SERIES 2019AA CLASS A			4		8,607,125	.91 3740	7,866,890	8,609,550	8,607,425	.0	.0	.0	.0	3.750	3.782	MON	9,865	322,858	06/19/2019	06/20/2046
86745N-AA-6	Sunova Sol Issuer LLC SERIES 20201A CLASS A			4		8,271,212	.87 4600	7,902,731	9,035,823	8,295,510	.0	.0	.0	.0	3.350	6.169	JAJJ	51,291	186,419	10/11/2023	02/01/2055
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A			4		10,111,049	.98 0900	10,270,751	10,470,743	10,128,620	.0	.0	.0	.0	5.300	6.847	MON	16,957	87,528	12/21/2023	08/22/2050
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A			4		9,578,645	.97 9540	9,800,371	10,005,075	9,599,723	.0	.0	.0	.0	5.300	7.362	MON	16,203	60,921	11/21/2023	05/20/2050
86746C-AA-9	Helios Issuer, LLC SERIES 2020AA CLASS A			4	1.G FE	7,884,659	.91 7580	8,042,093	8,764,460	7,909,048	.0	.0	.0	.0	2.980	9.291	MON	7,981	21,765	11/22/2023	06/20/2047
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A			4		10,413,049	.95 4860	10,092,278	10,569,380	10,431,321	.0	.0	.0	.0	5.310	5.486	JAJJ	95,098	561,234	12/11/2018	04/30/2049
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 20192 CLASS A			4		6,631,719	.91 7490	6,087,478	6,634,925	6,633,751	.0	.0	.0	.0	3.610	3.635	JAJJ	40,585	239,521	10/17/2019	01/30/2055
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 20232A CLASS A1			4		1,231,935	102.4480	1,269,976	1,239,629	1,231,894	.0	.0	.0	.0	6.600	6.720	JAJJ	14,772	7,727	09/14/2023	01/30/2059
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A CLASS A			4		4,710,206	.93 6440	4,411,078	4,710,476	4,710,186	.0	.0	.0	.0	3.980	4.000	MJSD	521	187,477	05/31/2019	06/30/2054
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SERIES 20211A CLASS A			4	1.G FE	748,518	.79 5550	757,226	951,821	755,749	.0	.0	.0	.0	2.460	12.714	JJ	9,821	.0	11/21/2023	01/30/2052
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A			4		11,864,291	.98 5560	11,696,321	11,867,695	11,864,318	.0	.0	.0	.0	5.680	5.723	FIAN	76,771	674,085	11/20/2018	11/20/2048
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9			4		11,387,215	.79 9510	9,104,187	11,387,215	11,387,215	.0	.0	.0	.0	4.961	5.013	MON	32,954	564,920	10/11/2018	10/10/2053
87289B-AA-2	TOP DLF VIII 2018 CLO LLS Class A-1 Note			4		5,111,549	.99 6400	5,093,147	5,111,549	5,111,549	.0	.0	.0	.0	7.043	7.103	MJSD	1,000	347,603	02/28/2022	02/28/2030
87289B-AB-0	TOP DLF VIII 2018 CLO LLS Class A-2 Note			4		7,575,758	100.6800	7,627,273	7,575,758	7,575,758	.0	.0	.0	.0	11.093	11.247	MJSD	2,334	826,258	12/31/2021	02/28/2030
87289B-AD-6	TOP DLF VIII 2018 CLO LLS Class B			4		3,030,303	102.1400	3,095,151	3,030,303	3,030,303	.0	.0	.0	.0	12.093	12.276	MJSD	1,018	361,227	12/31/2021	02/28/2030
87289B-AE-4	TOP DLF VIII 2018 CLO LLS Class C			4		2,525,253	100.9700	2,549,748	2,525,253	2,525,211	.0	.0	.0	.0	12.593	12.792	MJSD	883	313,824	12/31/2021	02/28/2030
87289B-AF-1	TOP DLF VIII 2018 CLO LLS Class D			4		2,777,778	100.6200	2,795,000	2,777,778	2,777,641	.0	.0	.0	.0	15.093	15.378	MJSD	1,165	415,615	12/31/2021	02/28/2030
87289B-AG-9	TOP DLF VIII 2018 CLO LLS Class E			4		1,262,626	.98 3500	1,241,793	1,262,626	1,262,626	.0	.0	.0	.0	16.593	16.938	MJSD	582	208,119	12/31/2021	02/28/2030
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23			4		7,730,310	.98 7890	7,177,638	7,265,625	7,645,190	.0	.0	.0	.0	4.970	4.446	FIAN	36,110	361,102	06/13/2017	05/25/2046
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A211			4		9,525,000	.97 6330	9,299,543	9,525,000	9,525,000	.0	.0	.0	.0	4.940	4.971	FIAN	43,132	470,535	11/14/2018	11/25/2048
87342R-AH-7	Taco Bell Funding LLC SERIES 20211A CLASS A211			2	2.B FE	259,236	.86 0650	288,052	311,453	260,569	.0	.0	.0	.0	2.294	3.518	FIAN	714	5,359	02/28/2023	08/25/2051
89182F-AA-7	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1A			4		3,956,592	102.4900	4,023,676	3,925,920	3,955,801	.0	.0	.0	.0	7.294	7.041	MON	23,863	23,863	11/17/2023	10/25/2063
89182F-AB-5	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1B			4		1,519,563	103.4450	1,573,708	1,521,294	1,519,266	.0	.0	.0	.0	7.600	7.444	MON	9,635	19,270	10/19/2023	10/25/2063
90783W-AA-1	UNP RR CO 2006 PASS TRST			4		1,240,140	102.9420	1,240,227	1,257,239	1,249,288	.0	.0	.0	.0	5.866	6.055	JJ	36,670	73,750	01/12/2009	07/02/2030
91680F-AB-8	Upstart Securitization Trust SERIES 20212 CLASS B			4	1.G FE	454,779	.99 4360	455,345	457,928	455,310	.0	.0	.0	.0	1.750	6.055	MON	245	668	12/04/2023	06/20/2031
91823A-AU-5	VB-S1 Issuer LLC SERIES 20221A CLASS C21			4	1.F FE	8,394,375	.90 3250	8,355,063	9,250,000	8,414,714	.0	.0	.0	.0	3.156	4.062	MON	12,975	267,603	01/19/2023	02/15/2052
91845F-AA-2	Verizon Communications Inc Series A1 No. 38			4		4,472,779	.94 2710	4,472,779	4,472,779	4,472,779	.0	.0	.0	.0	3.812	3.842	MON	7,578	170,502	05/19/2015	05/15/2035
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 20181A CLASS A			4		6,306,445	.93 6070	5,847,489	6,246,850	6,298,978	.0	.0	.0	.0	4.730	4.647	AO	50,067	295,476	09/30/2019	04/30/2048
949930-AF-8	Wells Fargo Mortgage Backed S SERIES 20222 CLASS A6	.CF		4		18,914,851	.63 5250	15,246,000	24,000,000	19,176,249	.0	.0	.0	.0	2.500	3.993	MON	50,000	600,000	04/21/2022	12/25/2051

E10.84

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A21			4		9,595,417	.93 2230	8,964,219	9,615,888	9,596,073	.0	632	.0	.0	3.884	3.922	MJSD	16,599	373,481	12/20/2022	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A21			4		829,365	.95 7620	857,533	895,484	842,688	.0	14,444	.0	.0	3.783	8.257	MJSD	1,506	33,876	02/24/2023	06/15/2049
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21			4		4,874,855	.93 0710	4,574,723	4,915,305	4,875,237	.0	382	.0	.0	4.080	4.185	MJSD	8,913	196,308	05/30/2023	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21			4	2.B FE	5,276,732	.86 5110	5,482,122	6,336,907	5,375,703	.0	98,971	.0	.0	2.370	8.560	MJSD	6,675	138,632	05/19/2023	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A211			4		8,568,836	.83 7470	9,006,354	10,754,240	8,630,601	.0	61,765	.0	.0	2.775	8.671	MJSD	13,264	109,781	11/21/2023	06/15/2051
96038#-AA-8	WESTIN Westlake Automobile Receivabl SERIES 20221A CLASS A3			4		14,340,613	.78 2190	11,217,130	14,340,613	14,340,613	.0	.0	.0	.0	4.453	4.495	MON	28,382	638,587	08/10/2017	07/15/2047
96042W-AD-9	Wingstop Funding LLC SERIES 20201A CLASS A2			4	1.A FE	751,996	.99 6740	765,635	768,139	766,122	.0	14,126	.0	.0	2.420	5.763	MON	826	13,942	03/31/2023	07/15/2025
974153-AB-4	World Omni Auto Receivables T SERIES 2022B CLASS A2A			4		2,955,000	.90 2700	2,667,479	2,955,000	2,955,000	.0	.0	.0	.0	2.841	2.851	MJSD	6,063	83,952	10/09/2020	12/05/2050
981630-AB-5	American Money Management Corp SERIES 201618A CLASS BR	D		4		445,253	.99 5320	449,241	451,354	449,832	.0	4,578	.0	.0	2.770	5.606	MON	556	8,335	04/13/2023	10/15/2025
001746-AQ-9	American Money Management Cor SERIES 201312A CLASS BR	D		4		738,000	100 2990	752,243	750,000	740,049	.0	2,049	.0	.0	7.249	7.810	FIAN	5,285	39,523	04/06/2023	05/26/2031
00176C-AQ-4	American Money Management Cor SERIES 201721A CLASS C	D		4		3,248,800	100 1800	3,255,849	3,250,000	3,249,069	.0	100	.0	.0	7.131	7.202	FIAN	33,476	217,673	06/22/2021	11/10/2030
00178L-AD-1	APES CLO Ltd SERIES 201535RA CLASS C	D		4		482,500	.99 5490	497,747	500,000	485,629	.0	3,129	.0	.0	7.755	8.872	FIAN	6,462	27,870	02/24/2023	11/02/2030
00192R-AJ-7	ALLEGRO CLO Ltd SERIES 20171A CLASS C	D		4		956,500	.99 6560	996,557	1,000,000	971,529	.0	3,265	.0	.0	7.565	8.634	JAJO	16,390	69,001	10/24/2019	07/15/2030
00850B-AE-6	ALLEGRO CLO Ltd SERIES 202218A CLASS C	D		4		729,000	.99 7720	748,292	750,000	730,827	.0	1,827	.0	.0	7.748	8.560	JAJO	11,623	29,086	07/03/2023	04/21/2031
00852H-AC-5	ALLEGRO CLO Ltd SERIES 202326A CLASS B	D		4		1,000,000	100 2230	1,002,229	1,000,000	1,000,000	.0	.0	.0	.0	7.998	8.070	JAJO	31,898	.0	06/29/2023	10/21/2036
01748R-AG-0	ALLEGRO CLO Ltd SERIES 20171A CLASS C	D		4		1,085,063	.99 9650	1,124,612	1,125,000	1,091,388	.0	6,326	.0	.0	7.806	8.850	JAJO	18,783	62,551	02/24/2023	10/16/2030
01750C-AE-3	ALLEGRO CLO Ltd SERIES 20181A CLASS B	D		4		965,800	.99 4060	994,065	1,000,000	970,760	.0	4,960	.0	.0	7.309	8.373	JAJO	15,831	35,717	04/20/2023	06/13/2031
01750L-AG-8	ALLEGRO CLO Ltd SERIES 20182A CLASS C	D		4		248,375	.99 9260	249,816	250,000	248,446	.0	71	.0	.0	7.807	8.001	JAJO	4,120	4,878	08/01/2023	07/15/2031
01750N-AE-9	ALLEGRO CLO Ltd SERIES 20183A CLASS B2	D		4		3,405,500	.99 0240	3,465,853	3,500,000	3,417,954	.0	12,454	.0	.0	2.011	2.705	JAJO	14,858	125,895	06/05/2023	10/16/2031
01750T-AG-1	ALLEGRO CLO Ltd SERIES 20201A CLASS B	D		4		221,063	.99 7060	224,339	225,000	221,252	.0	189	.0	.0	7.340	7.934	JAJO	3,303	4,286	10/10/2023	01/21/2032
03290A-AA-8	Anchorage Credit Funding Ltd. SERIES 202113A CLASS A1	D		4		25,549,000	.87 8320	25,471,170	29,000,000	26,185,052	.0	617,664	.0	.0	2.875	5.666	JAJO	148,222	833,750	12/16/2022	07/27/2039
03290A-AB-6	Anchorage Credit Funding Ltd. SERIES 202113A CLASS B1	D		4		5,253,660	.87 9230	5,578,698	6,345,000	5,407,281	.0	146,525	.0	.0	3.225	6.661	JAJO	36,378	204,626	12/09/2022	07/27/2039
03290A-AL-4	Anchorage Credit Funding Ltd. SERIES 202113A CLASS B2	D		4		2,508,000	.87 6100	2,628,297	3,000,000	2,577,747	.0	66,521	.0	.0	3.150	6.400	JAJO	16,800	94,500	12/09/2022	07/27/2039
033295-AA-4	Anchorage Credit Funding Ltd SERIES 202114A CLASS A	D		4		20,000,000	.87 7430	17,548,670	20,000,000	20,000,000	.0	.0	.0	.0	3.000	3.010	JAJO	116,667	600,000	11/16/2021	01/21/2040
033296-BJ-2	Anchorage Credit Funding Ltd SERIES 20151A CLASS CR2	D		4		1,000,000	.84 5410	845,411	1,000,000	1,000,000	.0	.0	.0	.0	3.506	3.506	JJ	14,901	35,060	06/30/2021	07/28/2037
03329L-AY-7	Anchorage Credit Funding Ltd SERIES 20152A CLASS BRV	D		4		23,000,000	.94 8990	21,826,828	23,000,000	23,000,000	.0	.0	.0	.0	4.628	4.626	AO	195,147	1,064,440	01/17/2020	04/25/2038
03329T-AJ-3	Anchorage Credit Funding Ltd SERIES 20163A CLASS BR	D		4		9,318,400	.87 3510	9,783,340	11,200,000	9,603,537	.0	272,479	.0	.0	3.123	6.652	JAJO	62,182	349,776	12/13/2022	04/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd SERIES 20199A CLASS A1R	D		4		25,168,250	.87 7450	23,032,971	26,250,000	25,376,772	.0	208,413	.0	.0	2.871	3.935	JAJO	131,887	681,863	02/10/2023	01/28/2039
03330H-AA-5	Anchorage Credit Funding Ltd SERIES 20186A CLASS AV	D		4		20,000,000	.95 5440	19,108,822	20,000,000	20,000,000	.0	.0	.0	.0	3.793	3.793	AO	139,077	758,600	09/27/2019	10/25/2037
03330L-AS-7	Anchorage Credit Funding Ltd SERIES 20185A CLASS CR2	D		4		5,000,000	.84 9920	4,249,612	5,000,000	5,000,000	.0	.0	.0	.0	3.424	3.439	JAJO	31,387	171,200	10/25/2021	07/25/2036
03330P-AA-7	Anchorage Credit Funding Ltd SERIES 20197A CLASS A	D		4		26,229,593	.97 1860	25,491,503	26,229,593	26,229,593	.0	.0	.0	.0	4.100	4.099	AO	197,159	1,075,413	01/26/2018	04/25/2036
03331F-AA-8	Anchorage Credit Funding Ltd SERIES 20197A CLASS A	D		4		9,500,000	.97 8710	9,297,707	9,500,000	9,500,000	.0	.0	.0	.0	4.620	4.619	AO	80,465	438,900	02/19/2019	04/25/2037

E1085

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03331P-AA-6	Anchorage Credit Funding Ltd SERIES 202215A CLASS A	D		4		10,000,000	94.6770	9,467,702	10,000,000	10,000,000	0	0	0	0	4.545	4.570	JAJO	92,163	454,500	04/21/2022	04/18/2040
03331X-AA-9	Anchorage Credit Funding Ltd SERIES 20198A CLASS A	D		4		14,000,000	96.7200	13,540,790	14,000,000	14,000,000	0	0	0	0	4.430	4.429	JJ	268,753	620,200	05/02/2019	07/25/2037
03331X-AJ-0	Anchorage Credit Funding Ltd SERIES 20198A CLASS BR	D		4		1,000,000	91.9590	919,591	1,000,000	1,000,000	0	0	0	0	3.006	3.006	JJ	13,026	30,060	06/30/2021	07/25/2037
03332A-AC-4	Anchorage Credit Funding Ltd SERIES 202010A CLASS BV	D		4		19,475,000	94.2190	18,372,691	19,500,000	19,477,409	0	1,295	0	0	4.169	4.208	JAJO	149,042	812,955	03/09/2022	04/25/2038
03332D-AA-2	Anchorage Credit Funding Ltd SERIES 202012A CLASS A1	D		4		20,000,000	92.3730	18,474,684	20,000,000	20,000,000	0	0	0	0	3.177	3.189	JAJO	116,490	635,400	09/04/2020	10/25/2038
03332P-AG-2	Anchorage Capital CLO LTD SERIES 202117A CLASS C	D		4		2,000,000	100.2440	2,004,876	2,000,000	2,000,000	0	0	0	0	7.906	6.924	JAJO	34,259	145,062	06/04/2021	07/15/2034
03333B-AA-5	A	D		4		17,072,000	97.3180	16,982,071	17,450,000	17,135,083	0	58,482	0	0	5.400	5.871	JAJO	175,373	1,099,350	11/17/2022	07/21/2040
03665T-AS-5	Antares CLO SERIES 20182A CLASS CR	D		4		2,000,000	92.8570	1,857,143	2,000,000	2,000,000	0	0	0	0	8.498	8.583	JAJO	34,466	159,058	04/21/2022	04/20/2034
03666L-AL-6	Antares CLO SERIES 20201A CLASS A1R	D		4		2,790,900	99.1070	2,973,210	3,000,000	2,838,917	0	39,371	0	0	7.100	9.061	JAJO	41,418	196,103	10/07/2022	10/23/2033
03753Y-AA-6	Apex Credit CLO LLC SERIES 20221A CLASS A1	D		4		246,125	99.4100	248,525	250,000	246,364	0	239	0	0	6.868	7.487	JAJO	3,291	4,320	10/11/2023	04/22/2033
03754L-AN-5	Apex Credit CLO LLC SERIES 20182A CLASS BR	D		4		2,300,000	99.7300	2,293,787	2,300,000	2,300,000	0	0	0	0	7.528	7.598	JAJO	35,109	159,093	06/17/2021	10/20/2031
03755H-AC-7	Apex Credit CLO LLC SERIES 20181A CLASS A1B	D		4		1,931,550	98.3080	1,941,592	1,975,000	1,945,160	0	3,133	0	0	6.850	7.370	JAJO	25,555	124,579	01/28/2020	04/25/2031
03755H-AE-3	Apex Credit CLO LLC SERIES 20181A CLASS A2	D		4		1,774,260	99.8360	1,797,040	1,800,000	1,791,478	0	11,012	0	0	6.670	7.042	JAJO	22,679	110,256	02/05/2020	04/25/2031
03755H-AG-8	Apex Credit CLO LLC SERIES 20181A CLASS B	D		4		8,334,375	99.0450	8,418,812	8,500,000	8,406,415	0	38,447	0	0	7.240	7.697	JAJO	116,246	554,549	02/16/2023	04/25/2031
039951-AG-3	ARES CLO Ltd SERIES 202370A CLASS C	D		4		1,000,000	100.2890	1,002,893	1,000,000	1,000,000	0	0	0	0	8.287	8.360	JAJO	11,971	0	09/29/2023	10/25/2035
04009G-AC-1	ARES CLO Ltd SERIES 201953A CLASS A2	D		4		1,500,000	100.0590	1,500,879	1,500,000	1,500,000	0	0	0	0	7.292	7.357	JAJO	20,658	101,219	04/22/2021	04/24/2031
04015W-BE-3	ARES CLO Ltd SERIES 201639A CLASS BR	D		4		5,000,000	99.5510	4,977,556	5,000,000	5,000,000	0	0	0	0	7.257	7.323	JAJO	75,594	332,330	08/11/2021	04/18/2031
04015W-BG-8	ARES CLO Ltd SERIES 201639A CLASS CR2	D		4		2,370,000	99.2890	2,482,227	2,500,000	2,386,636	0	16,636	0	0	7.707	9.043	JAJO	40,141	137,681	03/02/2023	04/18/2031
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1	D		4		3,711,309	99.8610	3,706,136	3,711,309	3,711,309	0	0	0	0	6.526	6.579	JAJO	52,476	217,400	11/10/2021	01/15/2029
04016L-AS-6	ARES CLO Ltd SERIES 201742A CLASS BR	D		4		243,125	99.8090	249,523	250,000	245,169	0	2,044	0	0	7.140	8.235	JAJO	3,421	16,434	12/30/2022	01/22/2028
04016Q-AC-0	ARES CLO Ltd SERIES 201745A CLASS C	D		4		1,876,000	100.2510	2,005,022	2,000,000	1,905,059	0	24,369	0	0	7.679	9.517	JAJO	32,422	141,018	10/19/2022	10/15/2030
04016V-AG-0	ARES CLO Ltd SERIES 201847A CLASS C	D		4		1,568,325	98.9300	1,632,337	1,650,000	1,578,550	0	10,225	0	0	7.409	8.840	JAJO	25,807	59,767	05/02/2023	04/15/2030
04017E-AG-7	ARES CLO Ltd SERIES 201432RA CLASS A	D		4		9,490,000	99.9210	9,482,485	9,490,000	9,490,000	0	0	0	0	7.192	7.255	FIAN	89,103	640,449	07/29/2021	05/15/2030
04017F-AE-9	ARES CLO Ltd SERIES 201848A CLASS B	D		4		2,500,050	100.0720	2,501,790	2,500,000	2,500,039	0	(6)	0	0	7.240	7.304	JAJO	36,705	166,081	05/27/2021	07/20/2030
04017J-AE-1	ARES CLO Ltd SERIES 201849A CLASS B	D		4		3,000,900	99.9520	2,998,562	3,000,000	3,000,676	0	(93)	0	0	7.310	7.368	JAJO	43,254	201,866	06/11/2021	07/22/2030
04017J-AG-6	ARES CLO Ltd SERIES 201849A CLASS C	D		4		4,497,700	99.2010	4,563,254	4,600,000	4,508,840	0	11,138	0	0	7.592	8.241	JAJO	68,865	221,276	08/18/2023	07/22/2030
04017Q-AG-0	ARES CLO Ltd SERIES 201828RA CLASS C	D		4		1,983,200	99.8100	1,996,204	2,000,000	1,983,819	0	643	0	0	7.807	8.270	JAJO	32,958	71,722	11/20/2023	10/17/2030
04017W-AE-2	ARES CLO Ltd SERIES 201954A CLASS B	D		4		746,850	99.9720	749,792	750,000	747,031	0	181	0	0	7.507	7.682	JAJO	11,886	14,066	09/11/2023	10/15/2032
04018A-AS-8	ARES CLO Ltd SERIES 202058A CLASS BR	D		4		14,000,000	99.3330	13,906,584	14,000,000	14,000,000	0	0	0	0	7.244	7.309	JAJO	216,914	927,427	02/01/2022	01/15/2035
04018E-AL-5	ARES CLO Ltd SERIES 202159A CLASS C2	D		4		3,000,000	78.1500	2,344,491	3,000,000	3,000,000	0	0	0	0	3.350	3.363	JAJO	18,425	100,500	03/09/2021	04/25/2034
04018F-AC-2	ARES CLO Ltd SERIES 202160A CLASS B	D		4		8,000,000	99.6020	7,968,194	8,000,000	8,000,000	0	0	0	0	7.307	7.372	JAJO	121,784	535,783	05/06/2021	07/18/2034
04018U-AN-5	ARES CLO Ltd SERIES nALF2A CLASS CR	D		4		500,000	100.5670	502,834	500,000	500,000	0	0	0	0	8.248	8.333	JAJO	8,363	4,098	08/30/2023	10/20/2036
04019R-AW-1	ARES CLO Ltd SERIES 202266A CLASS BR	D		4		825,000	100.0500	825,416	825,000	825,000	0	0	0	0	7.887	7.964	JAJO	12,651	11,330	08/07/2023	07/25/2036
04019R-AY-7	ARES CLO Ltd SERIES 202266A CLASS CR	D		4		1,400,000	100.3780	1,405,291	1,400,000	1,400,000	0	0	0	0	8.387	8.474	JAJO	22,830	20,452	08/07/2023	07/25/2036
04940A-AC-6	Atlas Senior Loan Fund LTD SERIES 202116A CLASS B1	D		4		10,000,000	99.1940	9,919,368	10,000,000	10,000,000	0	0	0	0	7.360	7.424	JAJO	149,254	676,492	01/28/2021	01/20/2034
04941G-AQ-1	Atlas Senior Loan Fund LTD SERIES 20131A CLASS CR	D		4		7,444,973	100.2500	7,463,618	7,445,000	7,444,713	0	(61)	0	0	7.381	7.448	FIAN	68,693	519,015	12/20/2021	11/17/2027
04941T-AY-6	Atlas Senior Loan Fund LTD SERIES 20167A CLASS CR	D		4		2,496,250	98.5720	2,464,301	2,500,000	2,496,777	0	301	0	0	8.142	8.260	FIAN	19,789	194,647	02/03/2022	11/27/2031
04941Y-AJ-8	Atlas Senior Loan Fund LTD SERIES 201811A CLASS B	D		4		968,000	99.4550	994,546	1,000,000	976,325	0	6,175	0	0	7.302	8.223	JAJO	13,590	67,500	08/23/2022	07/26/2031
04942J-AC-5	Atlas Senior Loan Fund LTD SERIES 201810A CLASS A	D		4		538,574	99.9320	545,572	545,944	540,127	0	1,553	0	0	1.401	2.306	JAJO	1,615	17,960	06/07/2023	01/15/2031

E10.86

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04942V-BA-1	Atlas Senior Loan Fund LTD SERIES 201913A CLASS BN	D	4			8,000,000	99.2950	7,943,585	8,000,000	8,000,000	0	0	0	0	7.260	7.325	JAJO	114,554	534,266	03/19/2021	04/22/2031
04943E-AA-9	Atlas Senior Loan Fund LTD SERIES 202118A CLASS X	D	4			1,200,000	100.0180	1,200,215	1,200,000	1,200,000	0	0	0	0	6.528	6.573	JAJO	16,320	70,633	11/10/2021	01/18/2035
04965F-AG-6	Atrium CDO Corp SERIES 15A CLASS B	D	4			10,000,000	100.0410	10,004,145	10,000,000	10,000,000	0	0	0	0	7.390	7.455	JAJO	143,699	682,999	11/16/2018	01/23/2031
04965L-AJ-7	Atrium CDO Corp SERIES 14A CLASS B	D	4			2,400,000	100.1110	2,402,670	2,400,000	2,400,000	0	0	0	0	7.357	7.423	JAJO	37,766	160,736	03/29/2021	08/23/2030
04966H-AG-1	Atrium CDO Corp SERIES 13A CLASS C	D	4			950,000	99.3140	983,141	1,000,000	957,210	0	7,210	0	0	7.442	8.892	JAJO	14,469	53,324	03/28/2023	11/21/2030
05682C-AC-1	Bain Capital Credit CLO, LTD SERIES 20233A CLASS B	D	4			2,625,000	100.4420	2,636,612	2,625,000	2,625,000	0	0	0	0	8.080	8.149	JAJO	85,855	0	10/06/2023	07/24/2036
05682C-AE-7	Bain Capital Credit CLO, LTD SERIES 20233A CLASS C	D	4			2,000,000	100.6460	2,012,923	2,000,000	2,000,000	0	0	0	0	8.630	8.711	JAJO	69,874	0	06/27/2023	07/24/2036
05683E-AS-1	Bain Capital Credit CLO, Limi SERIES 20202A CLASS CR	D	4			307,125	98.9540	321,602	325,000	308,547	0	1,422	0	0	7.824	8.906	JAJO	5,227	18,161	03/01/2023	07/19/2034
05683T-AU-3	Bain Capital Credit CLO Limit SERIES 20193A CLASS CIR	D	4			716,250	99.8240	748,682	750,000	719,019	0	2,769	0	0	7.910	8.817	JAJO	11,536	42,557	02/24/2023	10/21/2034
05685E-AE-0	Bain Capital Credit CLO, Limi SERIES 20234A CLASS B	D	4		1.C FE	1,500,000	100.2960	1,504,440	1,500,000	1,500,000	0	0	0	0	7.898	7.508	JAJO	31,872	0	08/08/2023	10/21/2036
06744N-BJ-5	BARDOT CLO LTD SERIES 20192A CLASS BR	D	4			7,500,000	99.4630	7,459,749	7,500,000	7,500,000	0	0	0	0	7.242	7.300	JAJO	107,104	500,874	09/27/2021	10/22/2032
06762C-AU-2	Babson CLO Ltd SERIES 20202A CLASS CR	D	4			2,000,000	100.2520	2,005,034	2,000,000	2,000,000	0	0	0	0	7.628	7.700	JAJO	33,039	138,995	10/19/2021	10/15/2033
06762V-AC-0	Babson CLO Ltd SERIES 20223A CLASS B	D	4			687,055	100.3010	687,062	685,000	686,299	0	(756)	0	0	8.198	8.029	JAJO	11,388	27,815	07/06/2023	10/20/2035
07090A-AS-2	Battalion CLO LTD SERIES 201914A CLASS BR	D	4			15,000,000	99.2630	14,889,399	15,000,000	15,000,000	0	0	0	0	7.510	7.577	JAJO	228,443	1,037,551	11/12/2021	01/20/2035
07090A-AW-3	Battalion CLO LTD SERIES 201914A CLASS C2	D	4			4,995,000	99.7950	3,889,734	5,000,000	4,995,933	0	334	0	0	3.893	3.927	JAJO	38,388	194,645	11/12/2021	01/20/2035
07132J-BG-8	Battalion CLO LTD SERIES 201610A CLASS BR2	D	4			468,125	97.8480	489,240	500,000	470,804	0	2,679	0	0	7.692	8.994	JAJO	7,371	27,631	03/09/2023	01/25/2035
07132L-AQ-2	Battalion CLO LTD SERIES 201711A CLASS CR	D	4			478,250	99.5810	497,905	500,000	479,532	0	1,282	0	0	8.041	9.039	JAJO	7,706	19,923	07/03/2023	04/24/2034
07133R-AU-9	Battalion CLO LTD SERIES 201812A CLASS C2R	D	4			240,525	100.5610	251,402	250,000	241,707	0	1,182	0	0	8.229	9.348	FIAN	2,572	14,953	04/20/2023	05/17/2031
07133V-AC-0	Battalion CLO LTD SERIES 202119A CLASS B	D	4			7,956,384	98.8550	7,888,593	7,980,000	7,958,316	0	1,932	0	0	7.265	7.389	JAJO	125,609	511,716	05/10/2023	04/15/2034
07135L-AG-1	Battalion CLO LTD SERIES 202223A CLASS C	D	4			979,050	99.7580	997,577	1,000,000	980,874	0	1,824	0	0	8.045	8.806	JAJO	16,984	20,116	08/17/2023	05/19/2036
08179H-AG-5	Benefit Street Partners CLO L SERIES 201712A CLASS A2	D	4			10,000,000	100.2610	10,026,094	10,000,000	10,000,000	0	0	0	0	7.178	7.241	JAJO	155,445	649,477	10/04/2021	10/15/2030
08179X-BC-8	Benefit Street Partners CLO L SERIES 201311A CLASS BR2	D	4			249,500	100.2520	250,630	250,000	249,620	0	56	0	0	7.578	7.708	JAJO	4,103	17,246	01/13/2022	07/15/2029
08180F-BL-4	Benefit Street Partners CLO L SERIES 20141VA CLASS BRRR	D	4			325,000	99.5060	323,393	325,000	325,000	0	0	0	0	7.810	7.886	JAJO	5,147	23,475	01/14/2022	01/20/2032
08181J-AD-4	Benefit Street Partners CLO L SERIES 20185BA CLASS B	D	4			1,970,000	100.3990	2,007,984	2,000,000	1,972,698	0	2,698	0	0	7.810	8.322	JAJO	31,674	39,549	07/20/2023	04/20/2031
08186U-AL-6	Benefit Street Partners CLO L SERIES 202022A CLASS AR	D	4			487,750	99.6970	498,486	500,000	489,047	0	1,297	0	0	6.748	7.340	JAJO	6,842	24,104	04/06/2023	04/20/2035
09626Q-BE-6	Bluemountain CLO Ltd SERIES 20142A CLASS CR2	D	4			3,811,000	99.0860	3,963,432	4,000,000	3,834,241	0	23,241	0	0	7.860	9.091	JAJO	63,757	225,017	03/28/2023	10/20/2030
09626Y-AQ-3	Bluemountain CLO Ltd SERIES 20132A CLASS A2R	D	4			729,750	99.3610	745,208	750,000	734,466	0	4,716	0	0	6.974	8.081	JAJO	10,316	37,149	03/30/2023	10/22/2030
09628F-AG-4	Bluemountain CLO Ltd SERIES 20173A CLASS C	D	4			2,443,031	98.5210	2,536,907	2,575,000	2,460,061	0	17,030	0	0	7.359	8.873	JAJO	40,003	92,623	05/03/2023	01/15/2030
09628V-AQ-7	Bluemountain CLO Ltd SERIES 20163A CLASS BR	D	4			5,500,000	99.7470	5,486,077	5,500,000	5,500,000	0	0	0	0	7.342	7.408	FIAN	52,718	379,542	11/02/2018	11/15/2030
09628V-AS-3	Bluemountain CLO Ltd SERIES 20163A CLASS CR	D	4			1,498,500	98.9580	1,484,373	1,500,000	1,498,711	0	132	0	0	7.842	7.944	FIAN	15,357	111,116	02/03/2022	11/15/2030
09629P-AC-0	Bluemountain CLO Ltd SERIES 201822A CLASS A2	D	4			4,950,000	99.1390	4,956,927	5,000,000	4,967,042	0	3,186	0	0	7.065	7.324	JAJO	76,536	319,683	04/30/2019	07/15/2031
09629T-AJ-7	Bluemountain CLO Ltd SERIES 20181A CLASS C	D	4			1,517,600	97.9910	1,567,855	1,600,000	1,527,028	0	9,428	0	0	7.704	9.070	JAJO	21,569	88,493	04/13/2023	07/30/2030
09629V-AG-8	Bluemountain CLO Ltd SERIES 20182A CLASS C	D	4			3,548,790	99.1110	3,667,106	3,700,000	3,566,195	0	17,405	0	0	7.831	8.971	FIAN	37,830	183,531	07/13/2023	08/15/2031
09630A-AG-1	Bluemountain CLO Ltd SERIES 20183A CLASS B	D	4			1,940,000	99.9520	1,949,037	2,000,000	1,949,496	0	8,496	0	0	7.410	8.323	JAJO	27,994	106,189	04/13/2023	10/25/2030
09631B-AG-8	Bluemountain CLO Ltd SERIES 202131A CLASS C	D	4			855,900	98.1410	883,268	900,000	858,228	0	2,328	0	0	7.674	8.717	JAJO	14,196	33,958	07/06/2023	04/19/2034
10901A-AA-4	Brigade Debt Funding I LTD SERIES 20182A CLASS A	D	4			15,000,000	98.3000	14,744,963	15,000,000	15,000,000	0	0	0	0	4.750	4.749	AO	130,625	712,500	08/30/2018	10/25/2035
10901A-AJ-5	Brigade Debt Funding I LTD SERIES 20182A CLASS BR	D	4			14,950,000	89.8870	13,438,048	14,950,000	14,950,000	0	0	0	0	3.289	3.289	AO	90,146	491,706	10/30/2020	10/25/2035

E1087



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10901U-AJ-1	Brigade Debt Funding I Ltd SERIES 20181A CLASS BR	D	4			15,000,000	89.9670	13,495,079	15,000,000	15,000,000	0	0	0	0	3.249	3.249	AO	89,348	487,350	10/22/2020	04/25/2036
10948V-BA-2	Brightwood Capital MM CLO Ltd SERIES 20201A CLASS A2R	D	4			10,086,192	100.1610	10,102,411	10,086,192	10,086,192	0	0	0	0	7.471	7.540	JAJO	159,081	575,620	12/21/2022	01/15/2031
11765A-AJ-8	Bryant Park Funding Ltd SERIES 202319A CLASS A2B	D	4			8,000,000	97.4580	7,796,677	8,000,000	8,000,000	0	0	0	0	6.130	6.171	JAJO	103,529	302,413	01/31/2023	04/15/2036
12232K-AJ-9	Burnham Park CLO Ltd SERIES 20161A CLASS BR	D	4			4,300,000	99.9130	4,286,248	4,300,000	4,300,000	0	0	0	0	7.160	7.223	JAJO	62,435	282,172	06/18/2021	10/20/2029
12478C-AE-1	CBAM CLO Management SERIES 20188A CLASS B1	D	4			3,300,000	99.1350	3,271,453	3,300,000	3,300,000	0	0	0	0	7.260	7.325	JAJO	48,585	219,897	01/18/2022	10/20/2029
12481H-AU-9	CBAM CLO Management SERIES 20173A CLASS CR	D	4			1,000,000	100.0900	1,000,904	1,000,000	1,000,000	0	0	0	0	8.115	8.196	JAJO	17,131	74,777	06/30/2021	07/17/2034
12481K-AS-7	CBAM CLO Management SERIES 20172A CLASS AR	D	4			2,222,188	99.6280	2,241,641	2,250,000	2,224,439	0	2,251	0	0	6.848	7.233	JAJO	32,530	38,868	08/03/2023	07/17/2034
12481Q-AC-9	CBAM CLO Management SERIES 20185A CLASS A	D	4			939,880	99.9820	952,088	952,260	942,476	0	2,596	0	0	6.679	7.569	JAJO	13,427	31,153	05/18/2023	04/17/2031
12482J-AC-4	CBAM CLO Management SERIES 20187A CLASS B1	D	4			1,351,309	99.3540	1,344,265	1,353,000	1,351,596	0	137	0	0	7.260	7.356	JAJO	19,920	90,158	01/19/2022	07/20/2031
12509V-AG-7	CBAM CLO Management SERIES 202012A CLASS AR	D	4			988,750	99.5300	995,302	1,000,000	989,643	0	893	0	0	6.840	7.194	JAJO	13,870	17,295	07/31/2023	07/20/2034
12511A-AE-4	CBAM CLO Management SERIES 202013A CLASS B2	D	4			7,000,000	84.9820	5,948,753	7,000,000	7,000,000	0	0	0	0	2.561	2.569	JAJO	35,356	179,270	11/24/2020	01/20/2034
12511G-AE-1	CBAM CLO Management SERIES 202114A CLASS C	D	4			466,500	97.5710	487,857	500,000	469,310	0	2,810	0	0	7.710	9.062	JAJO	7,818	27,568	03/02/2023	04/20/2034
12552F-AU-7	CIFC Funding Ltd SERIES 20144RA CLASS BR	D	4			452,794	100.5140	467,389	465,000	453,345	0	552	0	0	7.958	8.504	JAJO	7,813	18,244	07/03/2023	01/17/2035
12553S-AL-8	CIFC Funding Ltd SERIES 20216A CLASS D	D	4			1,587,680	97.0090	1,552,144	1,600,000	1,589,492	0	817	0	0	8.765	9.012	JAJO	30,385	129,816	02/18/2022	10/15/2034
12664B-AS-6	CQS US CLO 2022-2, Ltd. SERIES 20222A CLASS B1R	D	4			1,612,710	100.2610	1,624,229	1,620,000	1,613,049	0	339	0	0	7.998	8.290	JAJO	26,271	0	11/17/2023	07/20/2031
12664B-AU-1	CQS US CLO 2022-2, Ltd. SERIES 20222A CLASS BFR	D	4			7,030,000	100.3710	7,056,068	7,030,000	7,030,000	0	0	0	0	7.088	7.152	JAJO	98,273	30,451	09/21/2023	07/20/2031
13079W-DE-5	Symphony CLO Ltd SERIES 20129A CLASS BR3	D	4			15,000,000	99.1950	14,879,249	15,000,000	15,000,000	0	0	0	0	7.428	7.497	JAJO	238,234	1,012,132	09/08/2021	07/16/2032
13877B-AE-8	Canyon Capital CLO Ltd SERIES 20181A CLASS C	D	4			1,433,250	99.2340	1,488,516	1,500,000	1,440,986	0	7,736	0	0	7.556	8.801	JAJO	24,557	55,472	05/02/2023	07/15/2031
143109-AN-6	Carlyle Global Market Strateg SERIES 20164A CLASS A2R	D	4			393,600	100.2700	401,081	400,000	396,230	0	832	0	0	7.110	7.702	JAJO	5,767	26,046	12/18/2020	10/20/2027
14310M-BC-0	Carlyle Global Market Strateg SERIES 20141A CLASS CR2	D	4			6,628,900	98.2720	6,879,072	7,000,000	6,744,939	0	28,928	0	0	7.459	8.658	JAJO	110,225	477,300	12/05/2019	04/17/2031
14311A-AW-2	Carlyle Global Market Strateg SERIES 20145A CLASS BRR	D	4			3,681,875	100.0020	3,750,083	3,750,000	3,688,259	0	6,384	0	0	7.357	7.963	JAJO	58,240	68,909	08/17/2023	07/15/2031
14311A-AY-8	Carlyle Global Market Strateg SERIES 20145A CLASS CRR	D	4			1,943,000	98.7560	1,975,126	2,000,000	1,946,870	0	3,870	0	0	7.907	9.291	JAJO	33,823	0	10/20/2023	07/15/2031
14311N-AL-8	Carlyle Global Market Strateg SERIES 20154A CLASS A1R	D	4			595,500	100.2120	601,270	600,000	596,140	0	640	0	0	7.000	7.351	JAJO	8,517	20,618	07/13/2023	07/20/2032
14312E-AN-3	Carlyle Global Market Strateg SERIES 20123A CLASS A2A2	D	4			1,730,225	99.8130	1,746,726	1,750,000	1,731,100	0	875	0	0	7.507	7.901	JAJO	28,819	33,917	10/10/2023	01/14/2032
14312J-BA-9	Carlyle Global Market Strateg SERIES 20155A CLASS A2R	D	4			5,000,000	99.5730	4,978,667	5,000,000	5,000,000	0	0	0	0	7.310	7.377	JAJO	74,120	335,711	09/17/2021	01/20/2032
14314F-AS-7	Carlyle Global Market Strateg SERIES 20173A CLASS BR	D	4			7,057,750	99.2940	7,447,035	7,500,000	7,114,027	0	56,277	0	0	7.660	9.280	JAJO	116,503	410,533	04/06/2023	07/20/2029
14314L-AG-0	Carlyle Global Market Strateg SERIES 20142RA CLASS A3	D	4			7,680,000	99.9710	7,677,747	7,680,000	7,680,000	0	0	0	0	7.142	7.204	FIAN	71,608	514,405	07/15/2021	05/15/2031
14314L-AJ-4	Carlyle Global Market Strateg SERIES 20142RA CLASS B	D	4			3,834,000	99.3390	3,973,563	4,000,000	3,887,368	0	11,431	0	0	7.467	8.411	FIAN	38,993	281,100	06/28/2019	05/15/2031
14315G-AS-4	Carlyle Global Market Strateg SERIES 20202A CLASS BR	D	4			139,500	99.2450	148,867	150,000	139,975	0	475	0	0	7.649	9.018	JAJO	2,167	5,669	07/06/2023	01/25/2035
14315J-AG-4	Carlyle Global Market Strateg SERIES 20172A CLASS B	D	4			11,681,827	100.1810	11,992,639	11,971,000	11,764,512	0	18,787	0	0	8.060	8.677	JAJO	195,633	894,790	03/04/2020	07/20/2031
14315L-AE-4	Carlyle Global Market Strateg SERIES 20143RA CLASS A2	D	4			9,992,000	99.8640	9,986,408	10,000,000	9,993,869	0	615	0	0	7.195	7.276	JAJO	131,912	666,243	03/17/2021	07/27/2031
14315L-AG-9	Carlyle Global Market Strateg SERIES 20143RA CLASS B	D	4			7,477,500	98.9040	7,417,813	7,500,000	7,481,338	0	1,966	0	0	7.545	7.688	JAJO	103,747	526,297	01/12/2022	07/27/2031
14316A-AE-7	Carlyle Global Market Strateg SERIES 20175A CLASS A2	D	4			12,935,000	99.8730	12,983,437	13,000,000	12,953,514	0	6,351	0	0	7.060	7.251	JAJO	186,122	839,898	03/19/2021	01/20/2030

E10.88

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14316C-AG-8	Carlyle Global Market Strateg SERIES 20144RA CLASS A2	D	4			14,897,500	99.8630	14,979,423	15,000,000	14,927,634	0	8,882	0	0	7.265	7.493	JAJO	236,107	989,382	01/19/2022	07/15/2030
14316C-AJ-2	Carlyle Global Market Strateg SERIES 20144RA CLASS B	D	4			5,970,000	98.9150	5,934,875	6,000,000	5,976,429	0	2,974	0	0	7.565	7.769	JAJO	98,343	413,953	01/13/2022	07/15/2030
14318J-AG-1	Carlyle Global Market Strateg SERIES 20221A CLASS C	D	4			2,847,500	98.7600	2,962,798	3,000,000	2,855,625	0	8,125	0	0	7.544	8.501	JAJO	49,035	110,673	06/05/2023	04/15/2035
14318R-AG-3	Carlyle Global Market Strateg SERIES 20231A CLASS C	D	4			2,000,000	100.3680	2,007,358	2,000,000	2,000,000	0	0	0	0	8.648	7.740	JAJO	101,180	0	04/21/2023	07/20/2035
14889D-AJ-7	Catamaran CLO Ltd SERIES 20141A CLASS A1AR	D	4			1,068,602	100.0300	1,080,543	1,080,215	1,071,851	0	3,249	0	0	6.774	7.509	JAJO	14,431	51,867	02/16/2023	04/22/2030
14918J-AS-9	Cathedral Lake LTD SERIES 20131A CLASS BR	D	4			2,368,750	98.5820	2,464,541	2,500,000	2,388,528	0	19,778	0	0	7.959	9.501	JAJO	42,005	141,836	03/09/2023	10/15/2029
149420-AE-1	Catskill Park CLO LTD SERIES 20171A CLASS A2	D	4			2,100,000	99.9130	2,098,172	2,100,000	2,100,000	0	0	0	0	7.360	7.426	JAJO	31,343	142,063	12/15/2020	04/20/2029
14987V-AC-3	CBAM CLO Management SERIES 20199A CLASS B1	D	4			7,502,250	99.8040	7,485,266	7,500,000	7,501,830	0	(237)	0	0	7.565	7.626	JAJO	122,928	517,441	02/11/2022	02/12/2030
14987V-AE-9	CBAM CLO Management SERIES 20199A CLASS B2	D	4			4,701,410	99.4350	4,673,468	4,700,000	4,701,147	0	(149)	0	0	7.565	7.626	JAJO	77,035	324,263	02/11/2022	02/12/2030
15032E-AQ-2	Cedar Funding Ltd SERIES 20178A CLASS BR	D	4			2,080,125	99.1830	2,132,439	2,150,000	2,085,171	0	5,046	0	0	7.309	8.001	JAJO	33,174	77,223	05/11/2023	10/17/2034
15032E-AS-8	Cedar Funding Ltd SERIES 20178A CLASS CR	D	4			821,169	98.6170	825,914	837,500	821,712	0	543	0	0	7.758	8.189	JAJO	13,717	16,415	09/01/2023	10/17/2034
15033P-AC-7	Cedar Funding Ltd SERIES 202317A CLASS B	D	4			1,000,000	100.7440	1,007,441	1,000,000	1,000,000	0	0	0	0	7.998	8.003	JAJO	34,990	0	06/28/2023	07/20/2036
15034A-AE-5	Cedar Funding Ltd SERIES 202114A CLASS C	D	4			1,444,500	97.7400	1,466,097	1,500,000	1,448,820	0	4,320	0	0	7.508	8.496	JAJO	23,777	55,092	07/06/2023	07/15/2033
15186A-AA-9	Centerbridge Credit Funding L SERIES 20212A CLASS A1	D	4			20,000,000	89.5170	17,903,362	20,000,000	20,000,000	0	0	0	0	3.050	3.061	JAJO	111,833	610,000	12/21/2021	01/25/2040
15186P-AA-6	Centerbridge Credit Funding Lt SERIES 20211A CLASS A	D	4			31,000,000	90.8150	28,152,793	31,000,000	31,000,000	0	0	0	0	3.164	3.176	JAJO	179,821	980,840	04/08/2021	07/25/2039
15186P-AC-2	Centerbridge Credit Funding Lt SERIES 20211A CLASS B	D	4			7,000,000	89.0630	6,234,440	7,000,000	7,000,000	0	0	0	0	3.564	3.579	JAJO	45,738	249,480	04/08/2021	07/25/2039
15674J-AA-9	Cerberus SERIES 20203A CLASS A	D	4			250,000	99.6460	249,114	250,000	250,000	0	0	0	0	7.507	7.391	JAJO	4,014	0	11/28/2023	01/15/2033
16409T-AE-9	Chenango Park CLO, Ltd. SERIES 20181A CLASS A2	D	4			5,000,500	100.0920	5,004,591	5,000,000	5,000,387	0	(52)	0	0	7.215	7.275	JAJO	78,161	327,266	05/12/2021	04/15/2030
17180T-BC-5	CIFC Funding Ltd SERIES 20161A CLASS BRR	D	4			954,000	99.7030	951,163	954,000	954,000	0	0	0	0	7.360	7.427	JAJO	14,044	65,043	01/14/2022	10/21/2031
17275G-AA-4	Cirrus Funding 2018-1 Ltd SERIES 20181A CLASS A	D	4			23,088,000	96.7510	22,349,585	23,100,000	23,094,348	0	3,982	0	0	4.800	4.750	JJ	480,480	1,108,800	05/25/2022	01/25/2037
17275G-AL-0	Cirrus Funding 2018-1 Ltd SERIES 20181A CLASS BR	D	4			15,500,000	89.8600	13,928,334	15,500,000	15,500,000	0	0	0	0	3.214	3.214	JJ	215,874	498,170	01/11/2021	01/25/2037
19737L-AJ-2	Cent CLO LP SERIES 202131A CLASS B	D	4			2,833,500	98.5650	2,956,946	3,000,000	2,847,083	0	13,583	0	0	7.228	8.502	JAJO	43,969	106,296	05/22/2023	04/20/2034
19737T-AS-5	Cent CLO LP SERIES 202232A CLASS CF	D	4			4,975,000	90.6090	4,530,444	5,000,000	4,977,655	0	426	0	0	5.970	6.116	JAJO	55,554	376,442	06/06/2022	07/20/2034
22615E-AC-4	Crestline Denali CLO XVI, Ltd SERIES 20181A CLASS B	D	4			960,500	99.3850	993,854	1,000,000	967,453	0	6,953	0	0	7.110	8.398	JAJO	14,418	50,567	03/23/2023	01/20/2030
22615M-AY-8	Crestline Denali CLO XIV LTD SERIES 20161A CLASS BR2	D	4			12,000,000	99.8420	11,980,996	12,000,000	12,000,000	0	0	0	0	7.390	7.458	JAJO	172,438	819,599	09/03/2021	10/23/2031
22823A-AA-4	Crown City CLO SERIES 20235A CLASS A1	D	4			5,000,000	100.5760	5,028,789	5,000,000	5,000,000	0	0	0	0	7.418	7.470	JAJO	75,215	195,336	03/03/2023	04/20/2034
22824D-AJ-8	Crown City CLO SERIES 20211A CLASS A2	D	4			571,800	99.0030	594,021	600,000	573,761	0	1,961	0	0	7.380	8.412	JAJO	8,979	21,777	06/05/2023	07/20/2034
22845J-AG-6	Crown Point CLO Ltd SERIES 202111A CLASS D	D	4			2,000,000	99.7110	1,994,230	2,000,000	2,000,000	0	0	0	0	9.278	7.905	JAJO	39,168	172,871	12/03/2021	01/17/2034
22846F-AE-8	Crown Point CLO Ltd SERIES 202110A CLASS B	D	4			535,425	99.3930	546,661	550,000	536,224	0	799	0	0	7.360	7.992	JAJO	8,209	10,243	08/01/2023	07/20/2034
24460A-AC-4	Deerpath Capital CLO LTD SERIES 20231A CLASS A2	D	4			6,000,000	99.8590	5,991,496	6,000,000	6,000,000	0	0	0	0	6.178	6.224	JAJO	78,255	223,438	02/03/2023	04/15/2035
24823D-AU-0	DENALI CAPITAL CLO XI LTD SERIES 20151A CLASS AZR	D	4			1,945,718	100.1820	1,949,788	1,946,246	1,946,007	0	273	0	0	7.310	7.402	JAJO	28,851	127,344	10/05/2023	10/20/2028
25255A-AA-4	Diameter Credit Funding I SERIES 20191A CLASS A	D	4			1,711,000	97.4300	1,667,027	1,711,000	1,711,000	0	0	0	0	4.600	4.599	JJ	34,106	78,706	05/01/2019	07/25/2037
262431-AD-1	Dryden Senior Loan Fund SERIES 201750A CLASS B	D	4			250,000	100.0820	250,205	250,000	250,000	0	0	0	0	7.315	7.380	JAJO	3,962	16,640	08/03/2021	07/15/2030
262431-AE-9	Dryden Senior Loan Fund SERIES 201750A CLASS C	D	4			1,231,250	99.7030	1,246,284	1,250,000	1,232,100	0	850	0	0	7.907	8.418	JAJO	20,865	24,708	10/05/2023	07/15/2030
26243E-AB-7	Dryden Senior Loan Fund SERIES 201753A CLASS B	D	4			1,078,000	99.6340	1,095,971	1,100,000	1,081,001	0	3,001	0	0	7.058	7.789	JAJO	16,391	37,899	06/22/2023	01/15/2031
26243E-AC-5	Dryden Senior Loan Fund SERIES 201753A CLASS C	D	4			4,295,250	98.1710	4,417,704	4,500,000	4,320,862	0	25,612	0	0	7.359	8.712	JAJO	69,909	161,865	05/11/2023	01/15/2031
26244M-AS-1	Dryden Senior Loan Fund SERIES 201645A CLASS CR	D	4			1,215,625	100.3890	1,254,859	1,250,000	1,219,441	0	3,816	0	0	7.859	8.644	JAJO	20,739	48,122	05/10/2023	10/15/2030
26244R-AC-5	Dryden Senior Loan Fund SERIES 201754A CLASS C	D	4			492,000	99.3270	496,637	500,000	492,183	0	183	0	0	7.824	8.372	JAJO	8,041	0	11/21/2023	10/19/2029
26245R-AG-5	Dryden Senior Loan Fund SERIES 201858A CLASS C	D	4			953,200	98.8150	988,145	1,000,000	967,798	0	3,100	0	0	7.459	8.519	JAJO	15,746	68,279	10/21/2019	07/17/2031

E10.89

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
262484-AG-3	Dryden Senior Loan Fund SERIES 202190A CLASS B	D	4			1,737,000	99.1110	1,783,999	1,800,000	1,741,098	0	4,098	0	0	7.234	7.939	FIAN	15,190	93,957	05/11/2023	02/20/2035
26251B-AQ-9	Dryden Senior Loan Fund SERIES 201328A CLASS A3LR	D	4			2,012,874	100.2350	2,089,692	2,084,800	2,023,775	0	10,900	0	0	7.781	8.875	FIAN	21,180	117,381	04/06/2023	08/15/2030
26251L-AE-4	Dryden Senior Loan Fund SERIES 201864A CLASS B	D	4			1,855,400	99.6430	1,893,226	1,900,000	1,860,484	0	5,084	0	0	7.078	7.890	JAJO	28,016	34,655	10/20/2023	04/18/2031
26253B-AJ-3	Dryden Senior Loan Fund SERIES 2022104A CLASS C	D	4			1,013,500	101.0450	1,010,446	1,000,000	1,009,039	0	(4,461)	0	0	9.422	8.447	FIAN	10,992	47,040	07/13/2023	08/20/2034
26253L-AE-2	Dryden Senior Loan Fund SERIES 202078A CLASS C	D	4			570,000	98.7390	592,432	600,000	572,612	0	2,612	0	0	7.609	8.773	JAJO	9,638	22,473	05/03/2023	04/17/2033
26253M-AG-5	Dryden Senior Loan Fund SERIES 2022108A CLASS C	D	4			1,248,438	100.2590	1,253,239	1,250,000	1,248,533	0	95	0	0	8.516	8.625	JAJO	22,177	52,401	06/12/2023	07/18/2035
26253T-AE-5	Dryden Senior Loan Fund SERIES 2023102A CLASS B	D	4			2,000,000	100.3460	2,006,912	2,000,000	2,000,000	0	0	0	0	7.853	6.951	JAJO	34,891	0	08/25/2023	10/15/2036
26254F-AE-4	Dryden Senior Loan Fund SERIES 2023107A CLASS B	D	4			1,000,000	100.1820	1,001,822	1,000,000	1,000,000	0	0	0	0	8.019	8.055	FIAN	27,415	0	07/14/2023	08/15/2035
26254F-AG-9	Dryden Senior Loan Fund SERIES 2023107A CLASS C	D	4			500,000	100.7100	503,549	500,000	500,000	0	0	0	0	8.369	8.378	FIAN	14,305	0	07/14/2023	08/15/2035
28622P-AE-3	Elevation CLO Ltd SERIES 20176A CLASS B	D	4			2,693,663	99.6760	2,716,180	2,725,000	2,702,850	0	9,187	0	0	7.509	8.071	JAJO	43,197	145,336	03/02/2023	07/15/2029
28622X-AC-0	Elevation CLO Ltd SERIES 20189A CLASS B	D	4			494,250	99.4350	497,174	500,000	494,835	0	585	0	0	7.407	8.056	JAJO	7,818	9,251	08/21/2023	07/15/2031
29244C-AC-2	Empower CLO, Ltd. SERIES 20231A CLASS B	D	4			2,500,000	100.7310	2,518,263	2,500,000	2,500,000	0	0	0	0	7.987	8.060	JAJO	37,719	99,255	03/14/2023	04/25/2036
29244C-AE-8	Empower CLO, Ltd. SERIES 20231A CLASS C	D	4			2,500,000	100.6840	2,517,108	2,500,000	2,500,000	0	0	0	0	8.687	8.773	JAJO	41,024	108,151	03/14/2023	04/25/2036
29247B-AG-2	Empower CLO, Ltd. SERIES 20232A CLASS B	D	4			1,000,000	100.6020	1,006,025	1,000,000	1,000,000	0	0	0	0	8.145	8.192	JAJO	29,735	0	07/18/2023	07/15/2036
30259A-AA-0	FDf Limited SERIES 20173A CLASS A1	D	4			12,578,953	97.6280	12,578,953	12,578,953	12,578,953	0	0	0	0	3.900	3.899	JJ	212,584	490,579	11/29/2017	01/25/2036
30259A-AN-2	FDf Limited SERIES 20173A CLASS BR	D	4			9,590,000	91.4820	8,773,077	9,590,000	9,590,000	0	0	0	0	3.374	3.374	JJ	140,212	323,567	11/24/2020	01/25/2036
34955Y-AE-9	Fortress Credit BSL Limited SERIES 20181A CLASS B1R	D	4			6,975,000	100.1710	7,011,972	7,000,000	6,982,482	0	1,734	0	0	7.444	7.586	JAJO	101,315	482,333	10/14/2021	07/23/2031
34956N-AC-6	Fortress Credit BSL Limited SERIES 20191A CLASS A2	D	4			15,000,000	100.2880	15,043,206	15,000,000	15,000,000	0	0	0	0	7.640	7.703	JAJO	222,840	1,068,455	06/21/2019	07/23/2032
34960N-AN-6	Fortress Credit BSL Limited SERIES 20151A CLASS B1R	D	4			1,997,500	100.1810	2,003,628	2,000,000	1,997,992	0	214	0	0	7.408	7.505	JAJO	30,454	135,968	10/14/2021	04/18/2031
34962H-AC-1	Fortress Credit BSL Limited SERIES 20211A CLASS B	D	4			1,001,000	99.7030	997,027	1,000,000	1,000,961	0	(33)	0	0	7.510	7.557	JAJO	15,230	69,170	04/13/2021	04/20/2033
34963Q-AC-0	Fortress Credit BSL Limited SERIES 20213A CLASS B1	D	4			5,000,000	100.1910	5,009,559	5,000,000	5,000,000	0	0	0	0	7.478	7.547	JAJO	75,817	343,321	01/13/2022	07/20/2034
34964W-AJ-1	Fortress Credit BSL Limited SERIES 20222A CLASS C2	D	4			4,000,000	101.0080	4,040,300	4,000,000	4,000,000	0	0	0	0	7.800	7.855	JAJO	63,267	312,000	09/15/2022	10/18/2033
34965D-AL-7	Fortress Credit BSL Limited SERIES 20231A CLASS B2	D	4			5,000,000	99.2180	4,960,902	5,000,000	5,000,000	0	0	0	0	6.230	6.273	JAJO	58,839	181,708	02/09/2023	04/23/2036
34966B-AE-6	Fortress Credit BSL Limited SERIES 20232A CLASS B	D	4			1,500,000	100.5140	1,507,706	1,500,000	1,500,000	0	0	0	0	8.380	7.511	JAJO	59,802	0	06/01/2023	07/24/2036
349936-AC-8	Fortress Credit BSL Limited SERIES 20233A CLASS B1	D	4			2,000,000	100.5270	2,010,545	2,000,000	2,000,000	0	0	0	0	8.528	6.927	JAJO	8,528	0	10/31/2023	01/23/2037
36320M-AN-8	Galaxy CLO Ltd SERIES 201520A CLASS BR	D	4			471,000	99.1620	495,808	500,000	478,936	0	6,645	0	0	7.010	8.867	JAJO	7,108	32,060	10/18/2022	04/20/2031
375415-AC-0	GILBERT PARK CLO LTD SERIES 20171A CLASS B	D	4			250,000	100.0820	250,205	250,000	250,000	0	0	0	0	7.265	7.329	JAJO	3,935	16,492	05/20/2021	10/15/2030
38123H-AN-4	Goldentree Loan Opportunities SERIES 20149A CLASS AR2	D	4			706,777	100.0650	707,233	706,777	706,777	0	0	0	0	6.745	6.800	JAJO	8,474	43,927	12/09/2021	10/29/2029
38138J-AG-8	Goldentree Loan Management US SERIES 20219A CLASS C	D	4			2,823,000	98.5180	2,955,555	3,000,000	2,843,409	0	20,409	0	0	7.460	8.855	JAJO	45,385	159,663	03/01/2023	01/20/2033
38174Y-AC-9	Golub Capital Partners CLO Lt SERIES 201524A CLASS BR	D	4			652,365	98.8580	646,528	654,000	652,703	0	171	0	0	7.655	7.803	FIAN	7,926	46,805	02/10/2022	11/05/2029
38175C-AC-6	Golub Capital Partners CLO Lt SERIES 201421A CLASS BR	D	4			11,500,000	98.4180	11,318,037	11,500,000	11,500,000	0	0	0	0	7.449	7.506	JAJO	161,819	794,192	12/07/2017	01/25/2031
38175C-AE-2	Golub Capital Partners CLO Lt SERIES 201421A CLASS CR	D	4			9,000,000	97.7760	8,799,836	9,000,000	9,000,000	0	0	0	0	8.099	8.166	JAJO	137,685	680,844	12/07/2017	01/25/2031
38175C-AG-7	Golub Capital Partners CLO Lt SERIES 201421A CLASS DR	D	4			8,000,000	95.9080	7,672,666	8,000,000	8,000,000	0	0	0	0	9.399	9.489	JAJO	142,037	710,639	12/07/2017	01/25/2031

E10.90

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38175G-AC-7	Golub Capital Partners CLO Lt SERIES 201523A CLASS BR	D		4		3,775,000	100.2310	4,009,236	4,000,000	3,833,821	0	48,791	0	0	7.210	8.978	JAJO	58,485	264,514	10/20/2022	01/20/2031
38175J-AA-5	Golub Capital Partners CLO Lt SERIES 201317A CLASS A1	D		4		7,395,797	100.0220	7,408,526	7,406,908	7,399,581	0	729	0	0	7.299	7.398	JAJO	102,126	500,258	05/13/2019	10/25/2030
38175U-AQ-5	Golub Capital Partners CLO L SERIES 201837A CLASS B2	D		4		17,000,000	91.5100	15,556,746	17,000,000	17,000,000	0	0	0	0	2.633	2.642	JAJO	88,279	447,610	09/04/2020	07/20/2030
38176E-AN-7	Golub Capital Partners CLO 40 SERIES 201940A CLASS BR	D		4		15,000,000	99.9580	14,993,694	15,000,000	15,000,000	0	0	0	0	7.349	7.416	JAJO	208,236	1,020,694	10/21/2021	01/25/2032
38176P-AC-6	Golub Capital Partners CLO Lt SERIES 201944A CLASS A2	D		4		9,000,000	100.0130	9,001,159	9,000,000	9,000,000	0	0	0	0	7.555	7.612	FIAN	107,649	635,012	06/07/2019	06/21/2031
38176P-AE-2	Golub Capital Partners CLO Lt SERIES 201944A CLASS B	D		4		12,500,000	99.5160	12,439,531	12,500,000	12,500,000	0	0	0	0	8.055	8.119	FIAN	159,416	945,155	06/07/2019	06/21/2031
38176P-AG-7	Golub Capital Partners CLO Lt SERIES 201944A CLASS C	D		4		7,000,000	99.4760	6,963,293	7,000,000	7,000,000	0	0	0	0	9.105	9.186	FIAN	100,910	603,604	06/07/2019	06/21/2031
38176Y-AC-7	Golub Capital Partners CLO Lt SERIES 201946A CLASS A1B	D		4		1,888,000	96.3770	1,927,533	2,000,000	1,936,481	0	48,481	0	0	3.440	6.323	JAJO	13,569	68,800	01/12/2023	04/20/2032
38178A-AC-7	Golub Capital Partners CLO Lt SERIES 201941A CLASS B1	D		4		1,001,400	100.1210	1,001,213	1,000,000	1,000,935	0	(161)	0	0	7.410	7.438	JAJO	15,027	68,156	03/15/2021	04/20/2029
38178B-AC-5	Golub Capital Partners CLO Lt SERIES 201719RA CLASS B	D		4		12,000,000	99.2400	11,908,757	12,000,000	12,000,000	0	0	0	0	7.210	7.274	JAJO	175,455	793,541	03/18/2021	04/20/2034
38178M-AA-5	Golub Capital Partners ABS Fu SERIES 20191 CLASS AR	D		4	1.F FE	2,000,000	90.0000	1,800,000	2,000,000	2,000,000	0	0	0	0	3.100	3.112	JAJO	12,228	62,000	06/03/2021	07/20/2030
38179Q-AC-1	Golub Capital Partners CLO, LT SERIES 202368A CLASS B	D		4		1,000,000	100.7030	1,007,035	1,000,000	1,000,000	0	0	0	0	8.187	7.333	JAJO	37,187	30	06/16/2023	07/25/2036
390556-AS-7	Great Lakes CLO Ltd SERIES 20141A CLASS DR	D		4		15,000,000	98.1790	14,726,886	15,000,000	15,000,000	0	0	0	0	9.657	9.772	JAJO	313,818	1,353,382	10/06/2017	10/15/2029
390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR	D		4		3,284,728	99.2320	3,335,756	3,361,563	3,327,151	0	34,832	0	0	7.219	8.659	JAJO	52,563	199,498	02/01/2023	07/15/2031
39729R-AA-6	Greenwood Park CLO, Ltd SERIES 20181A CLASS A1	D		4		975,209	100.0800	986,348	985,557	977,126	0	1,917	0	0	6.686	7.378	JAJO	14,274	32,112	05/26/2023	04/15/2031
442911-AE-3	HPS Loan Management Ltd SERIES 202318A CLASS B	D		4		3,200,000	100.5510	3,217,620	3,200,000	3,200,000	0	0	0	0	8.366	7.385	JAJO	138,318	0	05/23/2023	07/20/2036
449259-AN-0	ICG US CLO Ltd SERIES 20171A CLASS ORR	D		4		1,318,520	97.2490	1,361,482	1,400,000	1,324,813	0	6,293	0	0	8.052	9.194	JAJO	20,354	81,145	02/23/2023	07/28/2034
449278-AE-0	ICG US CLO Ltd 2023-1A C	D		4		500,000	100.6230	503,113	500,000	500,000	0	0	0	0	3.799	3.812	JAJO	6,174	0	07/21/2023	07/18/2036
44929F-BC-5	ICG US CLO Ltd SERIES 20143A CLASS A2RR	D		4		1,968,000	99.2960	1,985,928	2,000,000	1,974,955	0	6,955	0	0	7.149	7.733	JAJO	27,009	102,469	02/16/2023	04/25/2031
44931N-AV-3	ICG US CLO Ltd SERIES 20161A CLASS BRR	D		4		471,250	97.9540	489,769	500,000	474,155	0	2,905	0	0	8.105	9.489	JAJO	7,209	29,170	03/28/2023	04/29/2034
44932B-AS-5	ICG US CLO Ltd SERIES 20183A CLASS B1R	D		4		6,495,938	98.8280	6,670,914	6,750,000	6,546,155	0	48,376	0	0	7.092	8.208	JAJO	91,748	386,446	02/16/2023	01/24/2032
44932T-AC-1	ICG US CLO Ltd SERIES 20182A CLASS B	D		4		2,718,240	99.7030	2,791,694	2,800,000	2,741,019	0	16,948	0	0	7.392	8.280	JAJO	40,814	191,240	08/25/2022	07/22/2031
46091R-AE-3	Invesco CLO LTD SERIES 20233A CLASS C	D		4		1,000,000	100.4760	1,004,758	1,000,000	1,000,000	0	0	0	0	8.553	8.062	JAJO	32,396	0	02/26/2023	07/15/2036
47047L-AE-9	Jamestown CLO Ltd SERIES 20186RA CLASS A2B	D		4		519,400	100.2010	531,064	530,000	520,963	0	1,563	0	0	7.429	8.212	JAJO	7,437	19,438	06/16/2023	04/25/2030
47047R-AE-6	Jamestown CLO Ltd SERIES 202218A CLASS B1	D		4		5,000,000	100.3100	5,015,506	5,000,000	5,000,000	0	0	0	0	7.787	7.817	JAJO	73,549	364,215	05/13/2022	07/25/2035
47048U-AE-8	Jamestown CLO Ltd SERIES 202117A CLASS C	D		4		453,600	99.9610	479,813	480,000	454,825	0	1,225	0	0	7.999	9.099	JAJO	7,253	18,995	06/30/2022	01/25/2035
47048X-AQ-5	Jamestown CLO Ltd SERIES 201914A CLASS A2R	D		4		1,577,813	100.2110	1,653,484	1,650,000	1,583,844	0	6,032	0	0	7.410	8.319	JAJO	24,794	87,189	03/28/2023	10/20/2034
48206K-AE-6	Juniper Valley Park CLO, Ltd SERIES 20231A CLASS B	D		4		3,000,000	100.2510	3,007,526	3,000,000	3,000,000	0	0	0	0	7.948	8.024	JAJO	48,353	87,352	05/05/2023	07/20/2035
48249V-AN-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R	D		4		6,779,969	100.1190	6,779,030	6,779,969	6,779,969	0	0	0	0	6.949	7.008	JAJO	101,913	425,382	04/03/2017	04/15/2029
48250L-AY-5	KKR Financial CLO Ltd SERIES 9 CLASS BR2	D		4		13,000,000	100.2710	13,035,224	13,000,000	13,000,000	0	0	0	0	7.315	7.381	JAJO	206,034	864,037	03/25/2021	07/15/2030
48250M-AL-1	KKR Financial CLO Ltd SERIES 11 CLASS BR	D		4		577,100	100.0720	580,417	580,000	577,851	0	246	0	0	7.165	7.347	JAJO	9,004	37,675	02/26/2021	01/15/2031
48250R-BJ-4	KKR Financial CLO Ltd SERIES 12 CLASS CR2	D		4		243,750	100.2520	250,630	250,000	244,418	0	668	0	0	7.908	8.707	JAJO	4,174	9,691	06/21/2023	10/15/2030
48251B-BA-7	KKR Financial CLO Ltd SERIES 16 CLASS BR2	D		4		1,000,000	100.0110	1,000,110	1,000,000	1,000,000	0	0	0	0	7.910	7.988	JAJO	16,041	73,228	08/31/2021	10/20/2034
48251F-AJ-0	KKR Financial CLO Ltd SERIES 17 CLASS BR	D		4		16,350,000	99.2140	16,221,453	16,350,000	16,350,000	0	0	0	0	7.265	7.330	JAJO	257,357	1,078,426	03/15/2021	04/15/2034
48251F-AN-1	KKR Financial CLO Ltd SERIES 17 CLASS CR2	D		4		7,050,000	78.3890	5,526,411	7,050,000	7,050,000	0	0	0	0	3.440	3.455	JAJO	51,199	242,520	03/15/2021	04/15/2034
48251J-AN-3	KKR Financial CLO Ltd SERIES 18 CLASS BR	D		4		15,000,000	100.2710	15,040,626	15,000,000	15,000,000	0	0	0	0	7.278	7.343	JAJO	227,432	996,975	10/06/2021	07/18/2030

E10.91

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48251J-AQ-6	KKR Financial CLO Ltd SERIES 18 CLASS CR	D	4			243,000	100.2520	250,629	250,000	243,950	0	950	0	0	2.411	3.189	JAU	1,256	9,546	06/12/2023	07/18/2030
48251M-AU-0	KKR Financial CLO Ltd SERIES 15 CLASS BR	D	4			40,500,000	99.9520	40,480,665	40,500,000	40,500,000	0	0	0	0	7.478	7.544	JAU	630,941	2,773,956	11/20/2018	01/18/2032
48252U-AL-1	KKR Financial CLO Ltd SERIES 25 CLASS CR	D	4		1.F FE	733,125	99.7800	748,347	750,000	733,882	0	757	0	0	7.957	8.468	JAU	12,598	14,919	07/31/2023	07/15/2034
48253Y-BG-2	KKR Financial CLO Ltd SERIES 27A CLASS CR	D	4			3,750,000	98.8360	3,706,341	3,750,000	3,750,000	0	0	0	0	7.653	7.797	JAU	62,431	263,586	01/25/2022	10/15/2032
48254Q-AD-6	KKR Financial CLO Ltd SERIES 33A CLASS C	D	4			2,860,500	98.7550	2,962,665	3,000,000	2,871,669	0	11,169	0	0	7.660	8.551	JAU	46,601	164,213	02/15/2023	07/20/2034
48255P-AE-5	KKR Financial CLO Ltd SERIES 202241A CLASS C	D	4			1,427,813	99.0220	1,485,324	1,500,000	1,430,921	0	3,108	0	0	7.645	8.590	JAU	24,843	28,657	07/14/2023	04/15/2035
48256E-AE-9	KKR Financial CLO Ltd SERIES 48A CLASS B	D	4			500,000	100.3330	501,665	500,000	500,000	0	0	0	0	7.848	7.918	JAU	5,014	0	09/28/2023	10/20/2036
48256E-AG-4	KKR Financial CLO Ltd SERIES 48A CLASS C	D	4			500,000	100.2880	501,442	500,000	500,000	0	0	0	0	8.348	8.428	JAU	5,334	0	09/28/2023	10/20/2036
48661Y-AA-2	Kayne CLO SERIES 20194A CLASS B1	D	4			1,000,000	100.0810	1,000,809	1,000,000	1,000,000	0	0	0	0	7.749	7.816	JAU	14,637	72,102	03/21/2019	04/25/2032
50188G-AU-7	LCM Ltd Partnership SERIES 18A CLASS BR	D	4			233,125	99.7930	249,482	250,000	237,988	0	3,372	0	0	7.260	9.228	JAU	3,681	16,664	07/15/2022	04/20/2031
50188Y-AG-9	LCM Ltd Partnership SERIES 24A CLASS BR	D	4			475,000	98.8190	494,093	500,000	483,809	0	6,024	0	0	7.060	8.698	JAU	7,159	32,314	07/07/2022	03/20/2030
50189G-AK-8	LCM Ltd Partnership SERIES 22A CLASS A1R	D	4			507,577	100.0210	507,684	507,577	507,577	0	0	0	0	6.820	6.877	JAU	7,020	31,558	01/03/2022	10/20/2028
50189P-AN-2	LCM Ltd Partnership SERIES 25A CLASS C2	D	4			240,750	98.4070	246,017	250,000	242,440	0	1,690	0	0	7.960	9.153	JAU	4,036	14,258	02/16/2023	07/20/2030
50190A-AR-3	LCM Ltd Partnership SERIES 17A CLASS BR	D	4			979,000	98.1400	981,395	1,000,000	982,941	0	3,941	0	0	7.259	7.940	JAU	15,324	51,445	02/17/2023	10/15/2031
50190A-AT-9	LCM Ltd Partnership SERIES 17A CLASS CRR	D	4			3,765,840	97.3270	3,970,926	4,080,000	3,804,146	0	38,306	0	0	7.759	9.795	JAU	66,829	225,311	03/23/2023	10/15/2031
50190K-AC-4	LCM Ltd Partnership SERIES 40A CLASS B1	D	4			537,500	100.4120	539,712	537,500	537,500	0	0	0	0	8.394	8.479	JAU	9,775	35,929	11/04/2022	01/15/2036
50190K-AJ-9	LCM Ltd Partnership SERIES 40A CLASS B2	D	4			9,062,500	99.7120	9,036,444	9,062,500	9,062,500	0	0	0	0	6.957	7.017	JAU	133,105	523,662	11/04/2022	01/15/2036
50200F-AG-4	LCM Ltd Partnership SERIES 26A CLASS C	D	4			4,693,000	97.1580	4,857,895	5,000,000	4,738,132	0	45,132	0	0	7.460	9.141	JAU	75,641	266,105	02/23/2023	01/20/2031
50200J-AG-6	LCM Ltd Partnership SERIES 27A CLASS B	D	4			6,000,000	98.9860	6,186,654	6,250,000	6,037,274	0	37,274	0	0	7.209	8.435	JAU	95,116	319,173	04/12/2023	07/16/2031
50204A-AE-6	LCM Ltd Partnership SERIES 32A CLASS B	D	4			7,988,206	98.8120	7,895,079	7,990,000	7,988,827	0	180	0	0	7.360	7.428	JAU	119,254	540,517	04/19/2021	07/20/2034
510800-AE-5	THL Credit Lake Shore MM CLO SERIES 20191A CLASS BR	D	4			249,250	98.2540	245,636	250,000	249,360	0	50	0	0	7.665	7.806	JAU	4,152	17,503	01/21/2022	04/15/2033
510800-AL-9	THL Credit Lake Shore MM CLO SERIES 20191A CLASS A2R	D	4			999,000	98.1370	981,372	1,000,000	999,141	0	64	0	0	7.515	7.607	JAU	16,282	68,496	01/21/2022	04/15/2033
542798-AG-8	Long Point Park CLO Ltd SERIES 20171A CLASS B	D	4			1,910,000	99.0870	1,981,735	2,000,000	1,922,552	0	12,552	0	0	7.359	8.677	JAU	31,071	104,806	04/10/2023	01/17/2030
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A	D	4			855,125	90.5420	774,259	855,138	855,125	0	0	0	0	4.458	4.500	MON	1,694	38,122	02/20/2019	03/15/2044
55283L-AB-1	MAPS LTD SERIES 20191A CLASS B	D	4			1,334,355	97.4540	1,300,393	1,334,366	1,334,353	0	0	0	0	5.560	5.625	MON	3,297	74,191	02/20/2019	03/15/2044
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C	D	4			1,037,507	89.4890	928,463	1,037,511	1,037,501	0	(1)	0	0	7.385	7.500	MON	3,405	73,642	12/15/2023	03/15/2044
55817G-AE-1	Madison Park Funding Ltd SERIES 202363A CLASS B1	D	4			3,000,000	100.1710	3,005,132	3,000,000	3,000,000	0	0	0	0	8.028	8.103	JAU	48,165	107,644	03/29/2023	04/21/2035
55817H-AA-2	Madison Park Funding Ltd SERIES 202262A CLASS BR	D	4			2,000,000	100.0920	2,001,834	2,000,000	2,000,000	0	0	0	0	7.997	8.076	JAU	33,764	40,418	06/27/2023	07/17/2036
55818R-BA-3	Madison Park Funding Ltd SERIES 201414A CLASS BR	D	4			2,500,000	100.0510	2,501,275	2,500,000	2,500,000	0	0	0	0	7.360	7.427	JAU	36,291	169,486	03/31/2021	10/22/2030
55819D-AE-6	Madison Park Funding Ltd SERIES 201831A CLASS A2	D	4			12,411,730	99.3150	12,414,403	12,500,000	12,442,591	0	6,162	0	0	7.140	7.347	JAU	173,547	822,152	04/09/2021	01/23/2031
55819D-AJ-5	Madison Park Funding Ltd SERIES 201831A CLASS C	D	4			1,962,000	100.3180	2,006,352	2,000,000	1,975,312	0	2,571	0	0	7.790	8.264	JAU	30,285	144,689	04/23/2019	01/23/2031
55819G-AA-2	Madison Park Funding Ltd SERIES 201934A CLASS BR	D	4			14,800,000	100.2510	14,837,098	14,800,000	14,800,000	0	0	0	0	7.302	7.368	JAU	201,129	999,582	04/12/2021	04/25/2032
55819J-AS-2	Madison Park Funding Ltd SERIES 201933A CLASS CR	D	4			14,000,000	99.5980	13,943,751	14,000,000	14,000,000	0	0	0	0	7.595	7.737	JAU	231,291	976,971	01/25/2022	10/15/2032
55819Q-BA-4	Madison Park Funding Ltd SERIES 201519A CLASS A2	D	4			250,000	100.0050	250,013	250,000	250,000	0	0	0	0	7.160	7.222	JAU	3,531	16,443	05/20/2021	01/22/2028
55819Q-BE-6	Madison Park Funding Ltd SERIES 201519A CLASS B2R2	D	4			2,913,000	100.0050	3,000,150	3,000,000	2,953,126	0	23,278	0	0	7.510	9.354	JAU	44,437	207,933	05/18/2022	01/22/2028
55819T-AA-4	Madison Park Funding Ltd SERIES 201620A CLASS A2	D	4			4,921,000	99.4870	4,974,373	5,000,000	4,949,635	0	5,912	0	0	6.952	7.351	JAU	63,721	320,448	07/25/2019	07/27/2030
55819X-BC-5	Madison Park Funding Ltd SERIES 201622A CLASS BR	D	4			1,500,000	99.6430	1,494,646	1,500,000	1,500,000	0	0	0	0	7.265	7.329	JAU	23,611	98,952	03/31/2021	01/15/2033
55820C-AJ-4	Madison Park Funding Ltd SERIES 201829A CLASS C	D	4			1,001,000	100.0010	1,000,014	1,000,000	1,000,773	0	(105)	0	0	7.878	7.927	JAU	16,412	72,548	01/21/2022	10/18/2030
55820J-BJ-8	Madison Park Funding Ltd SERIES 201621A CLASS BRR	D	4			2,904,900	100.2240	3,006,707	3,000,000	2,913,098	0	8,198	0	0	7.856	8.651	JAU	51,063	115,493	05/23/2023	10/15/2032
55820N-AA-4	Madison Park Funding Ltd SERIES 201624A CLASS BR	D	4			3,586,480	100.2510	3,609,039	3,600,000	3,588,980	0	2,346	0	0	7.410	7.605	JAU	54,096	214,683	05/11/2023	10/20/2029
55820T-AN-8	Madison Park Funding Ltd SERIES 201723A CLASS CR	D	4			1,000,000	100.1950	1,001,949	1,000,000	1,000,000	0	0	0	0	7.645	7.718	JAU	14,016	71,187	06/04/2021	07/27/2031
55821A-AE-8	Madison Park Funding Ltd SERIES 201828A CLASS B	D	4			4,496,400	100.1310	4,505,897	4,500,000	4,497,317	0	342	0	0	7.265	7.349	JAU	70,832	296,815	08/09/2021	07/15/2030
55821C-AE-4	Atrium CDO Corp SERIES 9A CLASS CR2	D	4			8,154,375	98.6070	8,381,597	8,500,000	8,200,829	0	46,454	0	0	7.631	8.813	FIAN	61,282	474,158	04/14/2023	05/28/2030

E10.92

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55821F-AA-5	Madison Park Funding Ltd SERIES 202150A CLASS A	D	4			767,910	100.0020	780,016	780,000	769,327	0	1,417	0	0	6.798	7.270	JAU	10,900	26,075	05/25/2023	04/19/2034
55821G-AG-0	Madison Park Funding Ltd SERIES 202151A CLASS B	D	4			11,750,000	99.9610	11,733,700	11,750,000	11,750,000	0	0	0	0	7.374	7.432	JAU	178,101	794,352	06/02/2021	07/19/2034
55821K-AE-6	Madison Park Funding Ltd SERIES 202138A CLASS B	D	4			4,435,000	99.9620	4,433,306	4,435,000	4,435,000	0	0	0	0	7.328	6.329	JAU	68,598	295,659	05/14/2021	07/17/2034
55822B-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X	D	4			1,578,947	100.0220	1,579,289	1,578,947	1,578,947	0	0	0	0	6.560	6.613	JAU	20,430	94,272	11/18/2021	01/22/2035
55822G-AL-8	Madison Park Funding Ltd SERIES 202257A CLASS C2	D	4			4,500,000	84.1410	3,786,350	4,500,000	4,500,000	0	0	0	0	5.312	5.310	JAU	42,496	318,056	05/24/2022	07/27/2034
55953H-AU-7	Magnetite CLO Ltd SERIES 201512A CLASS BRR	D	4			3,191,400	100.3010	3,249,750	3,240,000	3,199,977	0	8,577	0	0	7.256	7.737	JAU	50,936	166,683	02/16/2023	10/15/2031
55953T-AL-1	Magnetite CLO Ltd MAGNE 2016-18A BR	D	4			333,625	99.8620	339,531	340,000	334,923	0	1,298	0	0	7.131	7.927	FMAN	3,166	17,467	05/04/2023	11/15/2028
55954E-AS-8	Magnetite CLO Ltd SERIES 201617A CLASS BR	D	4			2,250,000	100.1710	2,253,850	2,250,000	2,250,000	0	0	0	0	7.210	7.274	JAU	32,898	148,789	03/25/2021	07/20/2031
55954H-AN-2	Magnetite CLO Ltd SERIES 201922A CLASS BR	D	4			1,467,750	99.7730	1,496,594	1,500,000	1,471,714	0	3,964	0	0	7.259	7.906	JAU	22,986	53,197	05/11/2023	04/15/2031
55954L-AE-3	Magnetite CLO Ltd SERIES 201514RA CLASS B	D	4			805,000	100.0520	805,417	805,000	805,000	0	0	0	0	7.274	7.338	JAU	12,036	53,504	03/25/2021	10/18/2031
56578H-AE-6	Marathon CLO LTD SERIES 20192A CLASS A2A	D	4			15,445,025	99.6510	15,296,425	15,350,000	15,427,236	0	(3,739)	0	0	8.120	8.073	JAU	252,761	1,156,696	12/16/2020	01/20/2033
56578H-AG-1	Marathon CLO LTD SERIES 20192A CLASS A2B	D	4			7,980,000	90.1980	7,215,806	8,000,000	7,986,829	0	1,305	0	0	4.060	4.117	JAU	64,058	324,800	11/21/2019	01/20/2033
56578K-AC-3	Marathon CLO LTD SERIES 201812A CLASS A2	D	4			5,433,200	100.1620	5,448,788	5,440,000	5,435,540	0	439	0	0	7.628	7.724	JAU	86,449	380,874	05/22/2019	04/18/2031
56578K-AG-4	Marathon CLO LTD SERIES 201812A CLASS B	D	4			291,375	99.1630	297,489	300,000	291,833	0	458	0	0	8.177	9.055	JAU	5,111	6,188	09/15/2023	04/18/2031
56579A-AW-0	Marathon CLO LTD SERIES 20191A CLASS ABN	D	4			5,000,000	98.5940	4,929,681	5,000,000	5,000,000	0	0	0	0	7.235	7.300	JAU	78,377	328,277	08/13/2021	04/15/2032
56606G-AA-2	Marble Point CLO SERIES 20212A CLASS A	D	4			966,250	99.7840	997,838	1,000,000	970,008	0	3,758	0	0	6.849	7.759	JAU	12,938	33,728	05/11/2023	07/25/2034
56606L-AE-3	Marble Point CLO XII Ltd SERIES 20181A CLASS C	D	4			6,919,250	97.1480	6,800,370	7,000,000	6,933,593	0	7,163	0	0	7.528	7.884	JAU	112,673	479,406	02/14/2022	07/16/2031
56606Y-AS-4	Marble Point CLO Ltd. SERIES 20191A CLASS CR	D	4			2,099,500	100.0020	2,100,033	2,100,000	2,099,542	0	27	0	0	7.528	8.076	JAU	31,700	156,170	01/20/2022	02/20/2031
56607T-AE-5	Marble Point CLO XXIII Ltd SERIES 20214A CLASS B1	D	4			15,000,000	99.2860	14,892,965	15,000,000	15,000,000	0	0	0	0	7.510	7.579	JAU	222,185	1,039,666	11/24/2021	01/22/2035
56607T-AL-9	Marble Point CLO XXIII Ltd SERIES 20214A CLASS C2	D	4			5,000,000	77.7790	3,888,960	5,000,000	5,000,000	0	0	0	0	4.067	4.087	JAU	38,975	203,350	11/24/2021	01/22/2035
59801W-AE-8	MidOcean Credit CLO SERIES 20188A CLASS B	D	4			18,889,325	99.2210	18,851,922	19,000,000	18,924,885	0	8,031	0	0	7.279	7.466	FMAN	161,353	1,306,768	01/20/2022	02/20/2031
59801T-AN-3	MidOcean Credit CLO SERIES 20165A CLASS B1R	D	4			127,908	100.2750	128,865	128,512	128,072	0	85	0	0	7.274	7.500	JAU	1,921	8,556	03/02/2022	07/19/2028
59802W-AC-1	MidOcean Credit CLO SERIES 20189A CLASS A2	D	4			4,447,775	99.7680	4,439,681	4,450,000	4,448,242	0	160	0	0	7.160	7.235	JAU	64,613	292,015	04/05/2021	07/20/2031
59802U-AN-9	MidOcean Credit CLO SERIES 20143A CLASS BR	D	4			11,060,000	99.4550	10,999,683	11,060,000	11,060,000	0	0	0	0	7.460	7.529	JAU	165,026	765,343	01/24/2022	04/21/2031
59802X-AW-3	MidOcean Credit CLO SERIES 20166A CLASS BRR	D	4			7,000,000	99.1250	6,938,725	7,000,000	7,000,000	0	0	0	0	7.360	7.427	JAU	104,478	473,545	03/12/2021	04/20/2033
59803A-AW-2	MidOcean Credit CLO SERIES 201910A CLASS A2R	D	4			456,000	98.5440	473,010	480,000	458,778	0	2,778	0	0	7.274	8.328	JAU	6,789	32,056	12/30/2022	10/23/2034
60162P-AJ-1	Milos CLO LTD SERIES 20171A CLASS CR	D	4			2,883,000	99.6190	2,988,569	3,000,000	2,897,096	0	14,096	0	0	7.560	8.706	JAU	45,993	111,630	05/11/2023	10/20/2030
61033R-AE-3	Monroe Capital MML CLO SERIES 20171A CLASS C	D	4			5,000,000	97.9640	4,898,186	5,000,000	5,000,000	0	0	0	0	8.360	8.438	JAU	82,444	389,527	09/22/2017	04/22/2029
61033R-AG-8	Monroe Capital MML CLO SERIES 20171A CLASS D	D	4			19,500,000	96.9750	18,910,090	19,500,000	19,500,000	0	0	0	0	9.924	10.032	JAU	381,658	1,824,765	09/22/2017	04/22/2029
61034H-AE-4	Monroe Capital MML CLO VI LT SERIES 20181A CLASS C	D	4			10,000,000	96.2400	9,623,987	10,000,000	10,000,000	0	0	0	0	7.915	7.980	JAU	171,488	725,310	02/01/2018	04/15/2030
61034H-AG-9	Monroe Capital MML CLO VI LT SERIES 20181A CLASS D	D	4			10,000,000	96.2400	9,623,987	10,000,000	10,000,000	0	0	0	0	7.915	7.980	JAU	171,488	725,310	02/01/2018	04/15/2030
62431Q-AC-5	MOUNTAIN VIEW CLO SERIES 20231A CLASS B	D	4			1,000,000	100.5690	1,005,691	1,000,000	1,000,000	0	0	0	0	8.403	7.349	JAU	25,362	0	08/03/2023	09/14/2036
62431U-BD-3	Mountain View CLO Ltd SERIES 20131A CLASS BRR	D	4			3,760,000	99.5250	3,981,003	4,000,000	3,829,255	0	58,208	0	0	7.326	9.350	JAU	65,933	265,252	10/19/2022	10/12/2030
62432B-AQ-6	Mountain View CLO Ltd SERIES 20159A CLASS A2R	D	4			985,000	99.4550	994,549	1,000,000	986,229	0	1,229	0	0	7.437	8.021	JAU	15,700	18,578	09/07/2023	07/15/2031
62432U-AG-6	MOUNTAIN VIEW CLO SERIES 20221A CLASS C2	D	4			2,548,000	103.5350	2,691,913	2,600,000	2,558,328	0	15,913	0	0	9.170	9.688	JAU	50,333	225,837	10/14/2022	10/15/2030
62481W-AN-7	MP Clo VIII, LTD SERIES 20152A CLASS BRR	D	4			240,000	99.2160	241,041	250,000	241,570	0	1,159	0	0	7.445	8.293	JAU	3,361	17,383	08/23/2022	04/28/2034
62481W-AQ-0	MP Clo VIII, LTD SERIES 20152A CLASS CRR	D	4			1,947,000	98.9960	1,979,910	2,000,000	1,947,659	0	659	0	0	7.945	8.601	JAU	27,807	0	11/22/2023	04/28/2034
62848F-AJ-1	Myers Park CLO LTD SERIES 20181A CLASS C	D	4			1,211,893	100.3110	1,228,810	1,225,000	1,212,641	0	748	0	0	7.710	8.064	JAU	19,152	23,910	09/07/2023	10/20/2030
63152P-AA-6	Nassau 2018-II, LTD SERIES 20181A CLASS A	D	4			1,968,327	100.0290	2,014,213	2,013,634	1,981,511	0	13,184	0	0	7.200	8.368	JAU	30,609	68,155	04/13/2023	10/15/2031
63172W-AA-7	Nassau LTD SERIES 201911A CLASS AN	D	4			975,000	99.8610	998,611	1,000,000	983,056	0	6,021	0	0	7.109	7.946	JAU	15,398	64,442	08/25/2022	10/15/2032
64129J-BJ-8	Neuberger Berman CLO Ltd SERIES 201314A CLASS CR2	D	4			964,500	99.7210	997,206	1,000,000	969,059	0	4,559	0	0	7.552	8.675	JAU	13,636	37,785	05/23/2023	01/28/2030
64132D-AN-8	Neuberger Berman CLO Ltd SERIES 201932A CLASS CR	D	4			458,750	98.8550	494,276	500,000	466,017	0	6,083	0	0	7.374	9.394	JAU	7,579	33,806	10/19/2022	01/20/2032
65023P-AS-9	Newark BSL CLO 2 Ltd. SERIES 20171A CLASS BR	D	4			1,430,250	99.2070	1,488,098	1,500,000	1,441,652	0	11,402	0	0	7.399	8.888	JAU	20,965	79,414	03/31/2023	07/25/2030

E10.93

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
668468-AC-5	Northwoods Capital Ltd SERIES 202125A CLASS B1	D	4			6,000,000	99.9530	5,997,158	6,000,000	6,000,000	0	0	0	0	7.560	7.625	JAU	91,986	418,062	06/25/2021	07/20/2034
66858C-AE-7	Northwoods Capital Ltd SERIES 201812BA CLASS B	D	4			9,298,050	98.9410	9,844,583	9,950,000	9,576,239	0	152,194	0	0	7.497	8.829	MJSD	35,224	708,678	05/19/2023	06/15/2031
66858C-AG-2	Northwoods Capital Ltd SERIES 201812BA CLASS C	D	4			3,821,125	100.1960	3,857,538	3,850,000	3,826,169	0	2,593	0	0	7.776	8.036	MJSD	14,137	287,521	01/13/2022	06/15/2031
66860C-AE-3	Northwoods Capital Ltd SERIES 201814BA CLASS B	D	4			3,934,000	100.0300	4,001,216	4,000,000	3,953,742	0	4,156	0	0	7.363	7.781	FMAN	40,088	276,782	04/29/2019	11/13/2031
66860J-AA-6	Northwoods Capital Ltd SERIES 201811BA CLASS A1	D	4			142,838	99.9860	145,733	145,753	143,782	0	944	0	0	6.774	8.182	JAU	2,029	6,990	01/31/2023	04/19/2031
66860J-AE-8	Northwoods Capital Ltd SERIES 201811BA CLASS B	D	4			240,625	100.1220	250,304	250,000	242,908	0	2,141	0	0	7.424	8.649	JAU	3,815	17,030	12/06/2022	04/19/2031
66860M-AG-4	Northwoods Capital Ltd SERIES 201918A CLASS BR	D	4			10,786,068	99.5760	10,769,189	10,815,000	10,792,138	0	4,560	0	0	7.479	7.557	FMAN	94,368	765,306	08/25/2022	05/20/2032
66860P-AE-4	Northwoods Capital Ltd SERIES 201817A CLASS C	D	4			1,860,000	98.2080	1,964,168	2,000,000	1,873,624	0	13,624	0	0	7.524	9.646	JAU	29,678	107,406	02/16/2023	04/22/2031
670859-AG-2	OCF CLO Ltd SERIES 202020A CLASS B2	D	4			3,000,000	86.3170	2,589,521	3,000,000	3,000,000	0	0	0	0	2.600	2.608	JAU	17,767	78,000	10/27/2020	10/09/2033
670891-AE-0	OCF CLO Ltd SERIES 202328A CLASS C	D	4			750,000	100.4810	753,604	750,000	750,000	0	0	0	0	8.545	8.577	JAU	24,283	0	06/29/2023	07/16/2036
67097L-AP-1	OCF CLO Ltd SERIES 201713A CLASS BR	D	4			2,889,000	99.4870	2,984,596	3,000,000	2,900,869	0	11,869	0	0	7.658	8.741	JAU	48,503	112,460	06/05/2022	07/15/2030
67107K-BD-7	OCF CLO Ltd SERIES 20147A CLASS B1RR	D	4			247,813	100.2260	250,564	250,000	248,304	0	258	0	0	7.910	8.260	JAU	4,010	18,311	03/07/2022	07/20/2029
67107K-BH-8	OCF CLO Ltd SERIES 20147A CLASS B2R	D	4			5,000,000	91.6290	4,581,436	5,000,000	5,000,000	0	0	0	0	5.106	5.139	JAU	50,351	255,300	08/22/2018	07/20/2029
67110D-AU-1	OCF CLO Ltd SERIES 201611A CLASS BR	D	4			14,500,000	100.4710	14,568,334	14,500,000	14,500,000	0	0	0	0	8.102	8.183	JAU	218,641	1,096,368	07/25/2017	10/26/2030
67113L-AQ-9	OCF CLO Ltd SERIES 201917A CLASS BR	D	4			3,500,000	99.5730	3,485,061	3,500,000	3,500,000	0	0	0	0	7.260	7.325	JAU	51,529	233,224	06/17/2021	07/20/2032
67401Q-AC-0	Oaktree CLO Ltd SERIES 20232A CLASS B	D	4			2,000,000	100.1850	2,003,697	2,000,000	2,000,000	0	0	0	0	8.098	7.205	JAU	79,568	0	05/26/2023	07/20/2036
67401Q-AE-6	Oaktree CLO Ltd SERIES 20232A CLASS C	D	4			3,000,000	100.5570	3,016,703	3,000,000	3,000,000	0	0	0	0	8.666	7.746	JAU	127,457	0	05/26/2023	07/20/2036
67401R-AA-2	Oaktree CLO Ltd SERIES 20223A CLASS A1	D	4			2,996,250	101.2890	3,038,666	3,000,000	2,996,663	0	413	0	0	7.744	7.844	JAU	50,335	166,263	03/23/2023	07/15/2035
67401R-AE-4	Oaktree CLO Ltd SERIES 20223A CLASS B1	D	4			4,000,000	100.2820	4,011,262	4,000,000	4,000,000	0	0	0	0	8.494	8.580	JAU	73,614	337,258	08/10/2022	07/15/2035
67401R-AL-8	Oaktree CLO Ltd SERIES 20223A CLASS B2	D	4			5,000,000	96.2070	4,810,352	5,000,000	5,000,000	0	0	0	0	5.590	5.628	JAU	59,781	305,115	08/10/2022	07/15/2035
67402C-AU-0	Oaktree CLO Ltd SERIES 20194A CLASS BR	D	4			15,000,000	99.8520	14,977,833	15,000,000	15,000,000	0	0	0	0	7.360	7.428	JAU	223,881	1,014,739	09/28/2021	10/20/2032
67515J-AE-5	Ocean Trails CLO SERIES 202314A CLASS B1	D	4			9,200,000	100.1910	9,217,584	9,200,000	9,200,000	0	0	0	0	8.148	8.229	JAU	152,014	418,866	02/24/2023	01/20/2035
67515J-AG-0	Ocean Trails CLO SERIES 202314A CLASS C	D	4			1,500,000	100.4960	1,507,441	1,500,000	1,500,000	0	0	0	0	9.148	9.250	JAU	27,827	77,085	02/24/2023	01/20/2035
67515W-CN-4	Ocean Trails CLO SERIES 20197A CLASS CR	D	4			2,025,030	98.7580	2,073,926	2,100,000	2,038,724	0	13,694	0	0	8.109	9.309	JAU	35,949	121,990	03/08/2023	04/17/2030
675711-AA-3	A1 Octagon Investment Partners 3 SERIES 20171A CLASS	D	4			3,100,140	100.2020	3,105,781	3,099,520	3,100,029	0	(58)	0	0	6.850	6.902	JAU	43,056	193,653	12/15/2021	01/20/2031
67577M-AN-3	A1R Octagon Investment Partners 4 SERIES 20191A CLASS	D	4			1,835,625	99.3900	1,863,564	1,875,000	1,839,490	0	3,865	0	0	6.737	7.267	JAU	26,667	61,493	05/11/2023	04/15/2035
67577V-AQ-6	CR Octagon Credit Partners 46, L SERIES 20202A CLASS	D	4			2,667,500	99.5120	2,736,574	2,750,000	2,670,816	0	3,316	0	0	7.857	8.498	JAU	46,806	54,009	08/10/2023	07/15/2036
67578B-AE-6	BRR Octagon Investment Partners 3 SERIES 20171A CLASS	D	4			11,000,000	100.4000	11,044,033	11,000,000	11,000,000	0	0	0	0	7.245	7.309	JAU	172,668	723,322	03/25/2021	07/15/2029
67578B-AJ-5	CR Octagon Investment Partners 3 SERIES 20171A CLASS	D	4			9,497,500	99.9270	9,493,033	9,500,000	9,498,062	0	245	0	0	7.728	7.809	JAU	158,993	669,834	02/01/2022	07/15/2029
67578J-AC-3	B Octagon Investment Partners 5 SERIES 20211A CLASS	D	4			4,029,860	99.7420	4,019,604	4,030,000	4,029,922	0	19	0	0	7.360	7.425	JAU	60,149	272,626	07/21/2021	07/20/2034
67590A-BV-3	BRR Octagon Investment Partners X SERIES 20121A CLASS	D	4			495,625	100.1590	500,795	500,000	496,650	0	535	0	0	7.778	8.116	JAU	8,422	35,503	01/07/2022	07/15/2029
67590B-AU-4	BR Octagon Investment Partners X SERIES 20131A CLASS	D	4			7,969,000	99.8010	7,984,054	8,000,000	7,974,426	0	5,426	0	0	7.274	7.445	JAU	122,810	500,243	02/21/2023	07/17/2030
67590G-BL-2	BR2 Octagon Investment Partners X SERIES 20131A CLASS	D	4			1,430,500	99.5740	1,493,608	1,500,000	1,445,817	0	14,056	0	0	7.049	8.577	JAU	19,974	82,799	03/24/2023	01/25/2031
67590G-BN-8	CR2 Octagon Investment Partners X SERIES 20131A CLASS	D	4			4,742,000	98.3340	4,916,691	5,000,000	4,772,440	0	30,440	0	0	7.349	8.842	JAU	69,412	181,347	07/06/2023	01/25/2031
67590X-AU-6	B2R Octagon Investment Partners 2 SERIES 20161A CLASS	D	4			18,000,000	88.1660	15,869,921	18,000,000	17,579,530	0	62,568	0	0	2.400	3.135	JAU	91,200	432,000	07/05/2018	07/15/2030
67590Y-AS-9	CR Octagon Investment Partners 2 SERIES 20161A CLASS	D	4			943,300	97.8130	978,127	1,000,000	949,722	0	6,422	0	0	7.459	8.959	JAU	15,746	36,475	04/20/2023	07/15/2030

E10.94

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67591E-AU-7	Octagon Investment Partners 2 SERIES 20161A CLASS BR	D	4			50,000,000	99.7830	49,891,300	50,000,000	50,000,000	0	0	0	0	7.442	7.511	JAJO	713,153	3,449,915	11/16/2018	10/24/2030
67591V-AG-0	Octagon Investment Partners 3 SERIES 20182A CLASS B	D	4			1,568,125	98.6040	1,602,322	1,625,000	1,570,633	0	2,508	0	0	7.399	8.452	JAJO	22,711	30,576	10/05/2023	07/25/2030
675920-AN-2	OCTAGON INVESTMENT PARTNERS 3 SERIES 20171A CLASS BR	D	4			975,700	99.1880	991,885	1,000,000	977,805	0	2,105	0	0	7.610	8.393	JAJO	15,432	19,263	07/31/2023	03/17/2030
67592B-AN-8	OCTAGON INVESTMENT PARTNERS 4 SERIES 20191A CLASS BR	D	4			20,000,000	99.2730	19,854,510	20,000,000	20,000,000	0	0	0	0	7.360	7.428	JAJO	298,508	1,352,985	12/06/2021	01/20/2035
67592B-AW-8	OCTAGON INVESTMENT PARTNERS 4 SERIES 20191A CLASS C2R	D	4			7,000,000	74.7460	5,232,235	7,000,000	7,000,000	0	0	0	0	3.500	3.515	JAJO	48,319	245,000	12/06/2021	01/20/2035
67592C-AE-6	OCTAGON INVESTMENT PARTNERS 3 SERIES 20183A CLASS B	D	4			8,969,400	100.0220	9,001,981	9,000,000	8,973,265	0	3,800	0	0	7.328	7.489	JAJO	133,733	573,087	05/25/2023	10/20/2030
675947-AE-5	Octagon Credit Investors LLC SERIES 20232A CLASS C	D	4			2,000,000	100.1550	2,003,101	2,000,000	2,000,000	0	0	0	0	8.398	8.479	JAJO	34,060	80,210	03/16/2023	04/20/2036
682337-AA-8	One Eleven Funding Ltd SERIES 20193A CLASS A1	D	4			483,125	96.4090	482,043	500,000	491,251	0	5,218	0	0	4.250	5.461	JAJO	4,250	21,250	05/31/2022	07/19/2037
682337-AL-4	One Eleven Funding Ltd SERIES 20193A CLASS BR	D	4			6,000,000	86.3330	5,179,993	6,000,000	6,000,000	0	0	0	0	3.351	3.365	JAJO	40,212	201,060	07/08/2021	07/19/2037
69355E-AL-9	PPM CLO 3 Ltd. SERIES 20193A CLASS AR	D	4			1,354,375	99.0470	1,361,890	1,375,000	1,355,369	0	994	0	0	6.748	7.238	JAJO	19,589	23,401	10/05/2023	04/17/2034
69377P-AN-4	PPM CLO 2 Ltd SERIES 20192A CLASS CR	D	4			1,000,000	99.6330	996,332	1,000,000	1,000,000	0	0	0	0	7.874	7.950	JAJO	16,185	72,028	04/07/2021	04/16/2032
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1	D	4			214,539	99.8990	214,300	214,518	214,537	0	(3)	0	0	6.460	6.508	JAJO	2,810	12,559	01/05/2022	07/20/2029
69915X-AS-5	Parallel Ltd SERIES 20171A CLASS CR	D	4			522,450	100.2520	541,361	540,000	526,775	0	4,325	0	0	7.660	8.928	JAJO	8,388	29,558	03/06/2023	07/20/2029
69916X-AY-1	Parallel Ltd SERIES 20191A CLASS CR	D	4			731,250	98.7050	740,290	750,000	732,027	0	777	0	0	7.960	8.611	JAJO	12,106	15,118	09/14/2023	07/20/2032
70016R-AQ-8	Park Avenue Institutional Adv SERIES 20181A CLASS A2R	D	4			244,375	99.1720	247,931	250,000	244,624	0	249	0	0	7.260	8.471	JAJO	3,680	0	11/21/2023	10/20/2031
70016R-AS-4	Park Avenue Institutional Adv SERIES 20181A CLASS BR	D	4			935,000	99.3480	993,484	1,000,000	942,728	0	7,728	0	0	7.760	9.443	JAJO	15,737	55,496	03/23/2023	10/20/2031
70016W-AE-4	Park Blue CLO SERIES 20221A CLASS B1	D	4			8,000,000	100.2410	8,019,300	8,000,000	8,000,000	0	0	0	0	8.766	8.832	JAJO	142,201	710,568	08/05/2022	10/28/2034
70016W-AG-9	Park Blue CLO SERIES 20221A CLASS B2	D	4			4,000,000	99.1460	3,965,824	4,000,000	4,000,000	0	0	0	0	6.254	6.289	JAJO	49,337	284,210	08/05/2022	10/20/2034
70016W-AN-4	Park Blue CLO SERIES 20221A CLASS C2	D	4			2,000,000	94.8630	1,897,266	2,000,000	2,000,000	0	0	0	0	7.114	7.160	JAJO	28,061	161,646	08/05/2022	10/20/2034
70017B-AC-3	Park Avenue Institutional Adv SERIES 20221A CLASS A2	D	4			16,000,000	98.0140	15,682,304	16,000,000	16,000,000	0	0	0	0	7.286	7.419	JAJO	237,327	1,072,935	02/11/2022	04/20/2035
70017B-AJ-8	Park Avenue Institutional Adv SERIES 20221A CLASS B2	D	4			8,000,000	80.5080	6,440,662	8,000,000	8,000,000	0	0	0	0	4.050	4.068	JAJO	63,900	324,000	02/11/2022	04/20/2035
70017K-AN-9	Park Avenue Institutional Adv SERIES 20171A CLASS A2R	D	4			2,048,950	98.0150	2,107,319	2,150,000	2,056,561	0	7,611	0	0	7.202	8.301	FIAN	20,215	76,795	06/13/2023	02/14/2034
70017W-AC-7	Park Avenue Institutional Adv SERIES 20191A CLASS A2A	D	4			967,764	98.6550	969,777	983,000	970,008	0	2,244	0	0	7.631	8.105	FIAN	9,794	54,228	03/06/2023	05/15/2032
70018C-AE-6	Park Blue CLO Ltd SERIES 20222A CLASS B	D	4			3,000,000	100.2310	3,006,934	3,000,000	3,000,000	0	0	0	0	8.648	8.729	JAJO	52,612	193,123	12/14/2022	01/20/2035
70018C-AG-1	Park Blue CLO Ltd SERIES 20222A CLASS B2	D	4			5,000,000	99.4620	4,973,121	5,000,000	5,000,000	0	0	0	0	6.466	6.512	JAJO	63,762	249,659	12/14/2022	01/20/2035
70019A-AE-9	Park Blue CLO Ltd SERIES 20233A CLASS B1	D	4			7,000,000	100.1510	7,010,584	7,000,000	7,000,000	0	0	0	0	7.998	8.070	JAJO	113,534	287,255	02/24/2023	04/20/2036
701631-AA-1	Parliament CLO Ltd SERIES 20212A CLASS A	D	4			798,898	99.0300	850,696	859,030	826,392	0	14,689	0	0	6.979	11.147	FIAN	6,994	56,476	07/15/2022	08/20/2032
72132K-AA-3	Pikes Peak CLO SERIES 202211A CLASS A1	D	4			800,000	101.0130	808,108	800,000	800,000	0	0	0	0	7.337	7.403	JAJO	11,088	29,118	07/06/2023	07/25/2034
72132Y-AN-5	Pikes Peak CLO SERIES 20206A CLASS BR2	D	4			500,000	100.1190	500,597	500,000	500,000	0	0	0	0	7.329	7.394	FIAN	4,479	34,898	07/08/2021	05/18/2034
72134A-AC-9	Pikes Peak CLO SERIES 20219A CLASS B	D	4			14,500,000	100.0510	14,507,334	14,500,000	14,500,000	0	0	0	0	7.399	7.462	JAJO	196,703	995,455	10/01/2021	10/27/2034
72134A-AJ-4	Pikes Peak CLO SERIES 20219A CLASS C2	D	4			5,000,000	75.7020	3,785,087	5,000,000	5,000,000	0	0	0	0	3.450	3.464	JAJO	30,667	172,500	10/01/2021	10/27/2034
72134C-AA-9	Pikes Peak CLO SERIES 202314A CLASS A1	D	4			1,000,000	100.5500	1,005,500	1,000,000	1,000,000	0	0	0	0	7.348	7.408	JAJO	14,901	36,108	03/15/2023	04/20/2036
72134C-AE-1	Pikes Peak CLO SERIES 202314A CLASS B	D	4			2,239,500	100.3210	2,257,217	2,250,000	2,240,313	0	813	0	0	7.898	8.048	JAJO	36,037	87,500	07/06/2023	04/20/2036
74972F-AJ-4	RR LTD SERIES 20184A CLASS B	D	4			1,920,000	99.9030	1,998,055	2,000,000	1,930,096	0	10,096	0	0	7.609	8.812	JAJO	32,126	74,468	05/10/2023	04/15/2030
74979V-AG-8	RR Ltd SERIES 20185A CLASS B	D	4			6,004,500	99.3940	5,963,655	6,000,000	6,003,619	0	(413)	0	0	7.907	7.965	JAJO	102,779	435,186	01/24/2022	10/15/2031

E10.95



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74980F-AL-9	RR Ltd SERIES 20208A CLASS B	D	4			1,000,000	100.1200	1,001,204	1,000,000	1,000,000	0	0	0	0	7.765	7.838	JAU	16,824	71,024	02/18/2020	04/15/2033
74980P-AC-7	RR Ltd SERIES 202114A CLASS A2	D	4			249,125	99.2940	248,234	250,000	249,238	0	0	0	0	7.165	7.290	JAU	3,881	16,239	09/13/2021	04/15/2036
74980X-AC-0	RR Ltd SERIES 202115A CLASS A2	D	4			498,250	99.2010	496,003	500,000	498,516	0	0	0	0	7.114	7.236	JAU	7,707	32,226	05/27/2021	04/15/2036
74982L-BA-7	Race Point CLO Ltd SERIES 20138A CLASS BR2	D	4			9,999,000	99.4530	9,945,314	10,000,000	9,999,036	0	0	0	0	7.129	7.194	FIAN	83,173	672,606	06/02/2021	02/20/2030
74982W-AE-6	Race Point CLO Ltd SERIES 20159A CLASS A2R2	D	4			890,313	99.0360	916,085	925,000	900,330	0	0	0	0	7.109	8.256	JAU	14,243	59,609	08/25/2022	10/15/2030
74983D-AS-6	Race Point CLO Ltd SERIES 201610A CLASS B1	D	4			2,099,605	99.5510	2,090,562	2,100,000	2,099,672	0	0	0	0	7.302	7.371	JAU	28,963	141,823	11/09/2021	07/25/2031
74988L-AG-9	RRAM SERIES 20183A CLASS CR2	D	4			901,250	97.2580	972,578	1,000,000	936,234	0	0	0	0	8.165	10.744	JAU	17,690	75,068	10/17/2019	01/15/2030
77340G-AN-1	Rockford Tower CLO Ltd SERIES 20172A CLASS CR	D	4			4,354,342	100.2520	4,531,383	4,520,000	4,399,197	0	0	0	0	7.565	8.731	JAU	74,085	257,592	05/25/2023	10/15/2029
77341E-AC-9	Rockford Tower CLO Ltd SERIES 20201A CLASS B	D	4			1,372,635	100.0520	1,410,735	1,410,000	1,377,587	0	0	0	0	7.460	8.263	JAU	21,329	51,749	04/26/2023	01/20/2032
77341K-AG-6	Rockford Tower CLO Ltd SERIES 20211A CLASS C	D	4			283,200	99.5720	298,715	300,000	284,253	0	0	0	0	7.678	8.820	JAU	4,671	11,316	05/23/2023	07/20/2034
77341L-AC-3	Rockford Tower CLO Ltd SERIES 20212A CLASS B Rockford Tower Credit Funding SERIES 20221A CLASS	D	4			530,750	99.4120	546,767	550,000	532,022	0	0	0	0	7.410	8.183	JAU	8,264	20,046	06/13/2023	07/20/2034
77341Q-AA-6	A	D	4			25,000,000	91.2490	22,812,150	25,000,000	25,000,000	0	0	0	0	3.526	3.540	JAU	173,851	881,500	02/10/2022	04/20/2040
77587U-AE-2	Romark CLO Ltd SERIES 20171A CLASS B	D	4			250,050	99.8410	249,602	250,000	250,031	0	(7)	0	0	7.792	7.861	JAU	3,787	18,080	01/20/2022	10/23/2030
77587U-AN-2	Romark CLO Ltd SERIES 20171A CLASS A2R Romark Credit Funding I Ltd SERIES 20201A CLASS AV	D	4			939,000	99.4440	954,660	960,000	942,057	0	0	0	0	7.292	8.081	JAU	13,417	28,103	07/31/2023	10/23/2030
77588E-AA-5	Romark Credit Funding I Ltd SERIES 20201A CLASS BV	D	4			7,000,000	94.4160	6,609,138	7,000,000	7,000,000	0	0	0	0	3.572	3.571	AO	43,757	250,040	01/30/2020	04/28/2038
77588E-AG-2		D	4			7,840,000	90.1980	7,215,820	8,000,000	7,869,695	0	0	0	0	4.122	4.359	AO	57,708	329,760	05/14/2020	04/28/2038
77588J-AA-4	Romark Credit Funding I Ltd SERIES 20212A CLASS A	D	4			8,224,825	86.3390	7,122,970	8,250,000	8,226,998	0	0	0	0	2.625	2.663	AO	39,703	216,563	04/22/2022	10/25/2039
77588P-AA-0	Romark CLO Ltd SERIES 20215A CLASS X	D	4			1,368,421	100.0240	1,368,748	1,368,421	1,368,421	0	0	0	0	6.665	6.719	JAU	19,761	81,970	11/18/2021	01/15/2035
80317E-AG-4	Saranac CLO LTD SERIES 20142A CLASS BR	D	4			3,689,920	100.0410	3,901,588	3,900,000	3,777,408	0	0	0	0	7.379	9.561	FIAN	33,575	272,175	12/05/2022	11/20/2029
81880X-AE-6	Shackleton CLO LTD SERIES 201914A CLASS A1R	D	4			483,750	99.3650	496,825	500,000	487,248	0	0	0	0	6.860	7.656	JAU	6,955	16,826	06/05/2023	07/20/2034
81881Q-AW-6	Shackleton CLO LTD SERIES 20133A CLASS CR	D	4			1,436,250	98.8410	1,482,610	1,500,000	1,448,312	0	0	0	0	7.606	8.993	JAU	24,719	81,135	02/23/2023	07/15/2030
81882H-AS-4	Shackleton CLO LTD SERIES 20134RA CLASS A2CR	D	4			973,500	99.7340	997,338	1,000,000	980,271	0	0	0	0	7.856	8.641	JAU	17,457	71,890	08/24/2022	04/13/2031
81883D-AK-9	Shackleton CLO LTD SERIES 201710A CLASS BR	D	4			1,928,000	99.6730	1,993,455	2,000,000	1,947,366	0	0	0	0	7.228	8.569	JAU	29,313	132,259	01/05/2023	04/20/2029
81883E-AJ-0	Shackleton CLO LTD SERIES 201711A CLASS CR	D	4			8,815,590	99.7630	8,799,130	8,820,000	8,816,332	0	0	0	0	7.792	7.879	FIAN	89,722	648,888	01/13/2022	08/15/2030
83607E-AC-6	Sound Point CLO LTD SERIES 20141RA CLASS B	D	4			1,000,000	99.1660	991,657	1,000,000	1,000,000	0	0	0	0	7.409	7.475	JAU	15,229	68,001	03/05/2021	07/18/2031
83609G-BQ-7	Sound Point CLO LTD SERIES 20152A CLASS BRR	D	4			15,000,000	99.2740	14,891,136	15,000,000	15,000,000	0	0	0	0	7.478	7.546	JAU	227,450	1,029,947	09/08/2021	07/20/2032
83609R-AQ-4	Sound Point CLO LTD SERIES 20171A CLASS CR	D	4			388,088	100.2520	395,994	395,000	389,624	0	0	0	0	7.724	8.621	JAU	5,932	14,952	06/02/2023	01/23/2029
83609T-AE-7	Sound Point CLO LTD SERIES 20174A CLASS B	D	4			2,162,900	98.0860	2,157,903	2,200,000	2,169,621	0	0	0	0	7.478	7.980	JAU	33,359	151,061	03/08/2022	01/21/2031
83609Y-AE-6	Sound Point CLO LTD SERIES 20133RA CLASS B	D	4			483,125	98.8870	494,435	500,000	486,598	0	0	0	0	7.407	8.251	JAU	7,716	33,993	08/25/2022	04/18/2031
83609Y-AG-1	Sound Point CLO LTD SERIES 20133RA CLASS C	D	4			1,561,813	96.0520	1,584,861	1,650,000	1,576,197	0	0	0	0	7.907	9.430	JAU	27,180	120,543	05/09/2022	04/18/2031
83610H-AG-5	Sound Point CLO LTD SERIES 20143RA CLASS C	D	4			7,976,900	97.8750	7,830,030	8,000,000	7,980,837	0	0	0	0	7.924	8.071	JAU	123,261	586,844	01/26/2022	10/23/2031
83610J-AN-6	Sound Point CLO LTD SERIES 20181A CLASS B2BR	D	4			2,906,250	99.8130	2,994,402	3,000,000	2,992,656	0	0	0	0	8.009	9.074	JAU	52,044	171,336	03/23/2022	04/15/2031
83611G-AC-5	Sound Point CLO LTD SERIES 20173A CLASS A2	D	4			1,748,568	99.4620	1,740,577	1,750,000	1,748,866	0	0	0	0	7.278	7.364	JAU	25,826	116,614	12/21/2021	10/20/2030
83611J-AC-9	Sound Point CLO LTD SERIES 20182A CLASS B	D	4			8,355,150	98.9430	8,311,241	8,400,000	8,359,738	0	0	0	0	7.342	7.557	JAU	114,774	557,400	01/27/2023	07/26/2031
83611K-AN-2	Sound Point CLO LTD SERIES 20191A CLASS BR	D	4			15,965,000	99.0860	15,853,685	16,000,000	15,973,302	0	0	0	0	7.378	7.454	JAU	239,369	1,082,388	06/23/2022	01/20/2032
83611K-AS-1	Sound Point CLO LTD SERIES 20191A CLASS CR	D	4			520,000	98.5620	512,524	520,000	520,000	0	0	0	0	7.928	8.005	JAU	8,359	38,078	01/13/2022	01/20/2032
83611L-AE-0	Sound Point CLO LTD SERIES 20132RA CLASS C	D	4			898,200	100.2520	902,268	900,000	898,653	0	0	0	0	7.556	7.687	JAU	14,734	62,093	01/19/2022	04/15/2029
83614B-AS-8	Sound Point CLO LTD SERIES 20192A CLASS BR	D	4			2,385,000	99.1130	2,477,836	2,500,000	2,397,245	0	0	0	0	7.415	8.360	JAU	39,134	168,689	01/05/2023	07/15/2034
83614V-AE-5	Sound Point CLO LTD SERIES 20211A CLASS B1	D	4			15,000,000	98.8340	14,825,063	15,000,000	15,000,000	0	0	0	0	7.340	7.402	JAU	207,973	1,020,694	04/01/2021	04/25/2034
83614V-AN-5	Sound Point CLO LTD SERIES 20211A CLASS C2	D	4			3,000,000	79.7180	2,391,539	3,000,000	3,000,000	0	0	0	0	3.935	3.953	JAU	21,640	118,038	04/01/2021	04/25/2034
83614X-AS-0	Sound Point CLO LTD SERIES 20201A CLASS BR	D	4			16,000,000	97.6660	15,626,512	16,000,000	16,000,000	0	0	0	0	7.328	7.394	JAU	237,747	1,074,277	06/29/2021	07/20/2034
83614X-AY-7	Sound Point CLO LTD SERIES 20201A CLASS CR	D	4			6,000,000	85.1770	5,110,628	6,000,000	6,000,000	0	0	0	0	3.601	3.617	JAU	42,612	216,060	06/29/2021	07/20/2034

E10.96

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
846031-AS-1	Southwick Park CLO Ltd SERIES 20194A CLASS CR	D	4			965,800	.99 4120	994,118	1,000,000	968,374	.0	2,574	.0	.0	7.610	8.512	JAU	15,432	37,464	07/06/2023	07/20/2032
85815C-AA-7	Steele Creek CLO Ltd SERIES 20181A CLASS A	D	4			931,005	.99 8580	944,320	945,663	934,281	.0	3,276	.0	.0	6.669	7.620	JAU	13,314	30,717	04/20/2023	04/15/2031
85816W-AG-9	Steele Creek CLO Ltd SERIES 20181A CLASS B	D	4			1,950,000	.98 7580	1,975,160	2,000,000	1,959,488	.0	9,488	.0	.0	7.139	7.934	JAU	30,142	101,078	02/15/2023	04/15/2031
85816W-AG-9	Steele Creek CLO Ltd SERIES 20141RA CLASS C	D	4			1,904,000	.99 3920	1,987,845	2,000,000	1,923,622	.0	19,622	.0	.0	7.624	9.266	JAU	30,496	108,935	02/21/2023	04/21/2031
863162-AA-1	Stratus CLO SERIES 20211A CLASS A	D	4			6,030,412	.99 9050	6,024,672	6,030,412	6,030,412	.0	.0	.0	.0	6.478	6.529	JAU	79,213	352,931	11/15/2021	12/29/2029
86317W-AC-0	Stratus CLO SERIES 20221A CLASS B	D	4			1,695,750	.99 9320	1,698,851	1,700,000	1,696,213	.0	463	.0	.0	7.748	7.902	JAU	26,711	65,141	07/07/2023	07/20/2030
87122F-AC-0	Sycamore Tree CLO Ltd SERIES 20233A CLASS B1	D	4			2,500,000	100 1910	2,504,779	2,500,000	2,500,000	.0	.0	.0	.0	8.398	8.475	JAU	42,576	107,013	03/10/2023	04/20/2035
87166R-DG-9	Symphony CLO Ltd SERIES 201921A CLASS BR	D	4			15,000,000	.99 4420	14,916,338	15,000,000	15,000,000	.0	.0	.0	.0	7.306	7.372	JAU	237,441	996,965	06/30/2021	07/15/2032
87167G-BC-3	Symphony CLO Ltd SERIES 20222A CLASS C	D	4			478,750	.99 1580	495,788	500,000	481,108	.0	2,358	.0	.0	7.809	8.789	JAU	8,134	27,923	02/15/2023	04/18/2033
87170A-AU-2	Symphony CLO Ltd SERIES 202234A CLASS CR	D	4			500,000	100 5620	502,809	500,000	500,000	.0	.0	.0	.0	8.530	8.567	JAU	7,819	10,516	07/13/2023	07/24/2036
87190T-AA-1	Symphony Static CLO Ltd SERIES 20211A CLASS A	D	4			5,801,324	.99 8570	5,793,027	5,801,324	5,801,324	.0	.0	.0	.0	6.479	6.526	JAU	71,003	343,580	10/06/2021	10/25/2029
871969-AC-5	TCW Gem Ltd SERIES 20221A CLASS A1	D	4			1,469,250	.99 5760	1,493,642	1,500,000	1,474,307	.0	5,057	.0	.0	6.720	7.435	JAU	19,319	49,647	05/03/2023	04/22/2033
87241E-AY-1	TCW CLO 2019-1 AMR, LTD. SERIES 20191A CLASS CR	D	4			4,000,800	.99 3010	3,972,050	4,000,000	4,000,597	.0	(82)	.0	.0	8.152	8.229	FIAN	41,667	308,989	01/28/2022	08/16/2034
87241E-BA-2	TCW CLO 2019-1 AMR, LTD. SERIES 20191A CLASS CFR	D	4			4,000,000	.78 0920	3,123,685	4,000,000	4,000,000	.0	.0	.0	.0	3.751	3.769	FIAN	18,755	150,400	08/06/2021	08/16/2034
87251P-AE-7	TCW Gem Ltd SERIES 20232A CLASS B	D	4			1,000,000	100 2710	1,002,712	1,000,000	1,000,000	.0	.0	.0	.0	8.048	8.120	JAU	22,986	.0	08/14/2023	10/20/2036
87251P-AG-2	TCW Gem Ltd SERIES 20232A CLASS C	D	4			500,000	100 5930	502,967	500,000	500,000	.0	.0	.0	.0	8.498	8.578	JAU	12,137	.0	08/14/2023	10/20/2036
87268R-AB-0	TruPS Financials Note Securit SERIES 20192A CLASS A2	D	4			1,000,000	.92 7890	927,894	1,000,000	1,000,000	.0	.0	.0	.0	8.499	8.585	FIAN	8,026	81,617	12/18/2019	02/28/2039
883310-AS-3	Thayer Park CLO, Ltd. SERIES 20171A CLASS BR	D	4			2,396,875	.98 0950	2,452,377	2,500,000	2,399,474	.0	2,599	.0	.0	7.460	8.348	JAU	37,818	47,200	10/06/2023	04/20/2034
88390A-AT-7	Wind River CLO Ltd SERIES 20142A CLASS AR	D	4			3,305,866	100 0040	3,889,413	3,889,254	3,472,158	.0	41,552	.0	.0	6.796	10.581	JAU	57,267	238,441	03/19/2023	01/15/2031
88390A-AV-2	Wind River CLO Ltd SERIES 20142A CLASS BR	D	4			7,497,450	.99 1900	7,439,258	7,500,000	7,498,103	.0	209	.0	.0	7.306	7.379	JAU	118,702	498,483	03/22/2021	01/15/2031
88390A-AX-8	Wind River CLO Ltd SERIES 20142A CLASS CR	D	4			6,015,984	.98 5030	6,126,867	6,220,000	6,085,721	.0	13,805	.0	.0	7.606	8.390	JAU	102,502	432,276	05/28/2019	01/15/2031
88390B-AE-8	Wind River CLO Ltd SERIES 20143KRA CLASS (CMBS) B	D	4			3,499,300	.99 1950	3,471,832	3,500,000	3,499,727	.0	65	.0	.0	7.456	7.528	JAU	56,532	237,934	11/09/2021	10/15/2030
88429P-AQ-5	37 Capital CLO Ltd SERIES 20221A CLASS C2	D	4			3,000,000	.90 9520	2,728,556	3,000,000	3,000,000	.0	.0	.0	.0	6.135	6.092	JAU	38,344	214,214	07/07/2022	07/15/2034
88429R-AA-6	37 Capital CLO Ltd SERIES 20231A CLASS A1	D	4			500,000	100 1600	500,800	500,000	500,000	.0	.0	.0	.0	7.445	7.508	JAU	8,473	15,932	06/29/2023	04/15/2036
88429R-AC-2	37 Capital CLO Ltd SERIES 20231A CLASS B	D	4			3,000,000	100 6710	3,020,131	3,000,000	3,000,000	.0	.0	.0	.0	8.095	8.170	JAU	55,281	104,152	03/31/2023	04/15/2036
88429R-AE-8	37 Capital CLO Ltd SERIES 20231A CLASS C	D	4			2,000,000	100 8500	2,016,996	2,000,000	2,000,000	.0	.0	.0	.0	8.995	9.088	JAU	40,954	77,335	03/31/2023	04/15/2036
88432C-BC-9	Wind River CLO Ltd SERIES 20141A CLASS BRR	D	4			3,602,775	.98 9580	3,587,225	3,625,000	3,607,653	.0	3,827	.0	.0	7.259	7.570	JAU	54,088	210,849	08/17/2023	07/18/2031
88432C-BD-7	Wind River CLO Ltd SERIES 20141A CLASS CRR	D	4			3,870,000	.98 0130	3,920,514	4,000,000	3,913,340	.0	9,443	.0	.0	7.607	8.325	JAU	63,392	280,058	05/28/2019	07/18/2031
88432F-AY-5	Wind River CLO Ltd SERIES 20151A CLASS A2R	D	4			6,000,000	.97 7770	5,866,621	6,000,000	6,000,000	.0	.0	.0	.0	7.178	7.298	JAU	87,330	393,735	11/08/2018	10/20/2030
88432F-BA-6	Wind River CLO Ltd SERIES 20151A CLASS BRR	D	4			32,830,000	.99 9500	32,813,697	32,830,000	32,830,000	.0	.0	.0	.0	7.478	7.543	JAU	497,813	2,254,210	11/08/2018	10/20/2030
88433B-AS-6	Wind River CLO Ltd SERIES 20162A CLASS BR	D	4			16,500,000	.99 2940	16,383,500	16,500,000	16,500,000	.0	.0	.0	.0	7.439	7.508	FIAN	207,985	1,145,674	11/16/2018	11/01/2031
88676N-AL-1	Tikehau US CLO Ltd SERIES 20222A CLASS C1F	D	4			5,000,000	101 6030	5,080,133	5,000,000	5,000,000	.0	.0	.0	.0	8.465	8.545	JAU	83,474	310,383	12/21/2022	01/20/2032
89289U-AU-2	Tralee CLO Ltd SERIES 20131A CLASS CR	D	4			998,000	100 2530	1,002,529	1,000,000	998,371	.0	371	.0	.0	3.111	3.196	JAU	6,308	41,785	06/13/2023	07/20/2029
89625B-AE-3	Trimaran CAVU Ltd SERIES 20222A CLASS B2	D	4			5,000,000	.98 1920	4,909,599	5,000,000	5,000,000	.0	.0	.0	.0	7.013	7.073	JAU	69,153	297,066	11/14/2022	01/20/2036
89640H-AC-5	Trinitas CLO Ltd SERIES 20232A CLASS B1	D	4			7,000,000	100 3410	7,023,890	7,000,000	7,000,000	.0	.0	.0	.0	8.298	8.378	JAU	117,792	255,679	04/05/2023	07/20/2036
89640J-AJ-6	Trinitas CLO Ltd SERIES 202221A CLASS B2	D	4			6,500,000	.98 6100	6,409,631	6,500,000	6,500,000	.0	.0	.0	.0	6.471	6.518	JAU	82,955	331,819	12/08/2022	01/20/2036
923250-AQ-0	Venture CDO Ltd SERIES 201832A CLASS B	D	4			1,488,000	.99 1150	1,486,732	1,500,000	1,491,013	.0	940	.0	.0	7.307	7.552	JAU	22,835	100,459	12/18/2020	07/18/2031
92328G-BB-1	Venture CDO Ltd SERIES 201314A CLASS BR	D	4			4,158,000	.99 5490	4,146,218	4,165,000	4,159,450	.0	816	.0	.0	7.199	7.313	FIAN	28,316	285,039	03/29/2022	08/28/2029
92328X-BF-5	Venture CDO Ltd SERIES 201315A CLASS BR	D	4			10,750,000	.98 4530	10,583,741	10,750,000	10,750,000	.0	.0	.0	.0	7.526	7.596	JAU	175,290	738,405	10/04/2021	07/15/2032
92329F-AP-2	Venture CDO Ltd SERIES 201418A CLASS AR	D	4			1,672,479	100 0660	1,671,116	1,712,912	1,721,144	.0	10,927	.0	.0	6.876	7.115	JAU	27,083	112,923	03/18/2020	07/10/2029
92329F-AR-8	Venture CDO Ltd SERIES 201418A CLASS BR	D	4			4,925,000	.99 1930	4,959,639	5,000,000	4,951,052	.0	5,764	.0	.0	7.306	7.761	JAU	79,135	332,322	03/03/2020	10/15/2029
92329N-AQ-3	Venture CDO Ltd SERIES 201313A CLASS BR	D	4			6,941,200	100 2970	7,020,813	7,000,000	6,964,783	.0	4,831	.0	.0	7.341	7.598	MJSD	31,409	493,410	02/07/2019	09/10/2029
92330E-AR-8	Venture CDO Ltd SERIES 201419A CLASS BR	D	4			44,500,000	.99 6340	44,336,965	44,500,000	44,500,000	.0	.0	.0	.0	7.556	7.627	JAU	728,406	3,070,150	11/16/2018	10/15/2032
92330W-BL-0	VENTURE CDO LTD SERIES 201624A CLASS BR	D	4			9,199,580	.99 7060	9,172,976	9,200,000	9,199,688	.0	41	.0	.0	7.178	7.244	JAU	133,906	603,727	07/21/2021	10/20/2028

E10.97

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92331A-BA-1	Venture CDO Ltd SERIES 201728A CLASS B2R	D	4			3,770,000	99.5950	3,983,794	4,000,000	3,899,919	0	58,460	0	0	7.260	9.289	JAU	58,890	266,541	10/24/2022	07/20/2030
92331L-BG-4	Venture CDO Ltd SERIES 201727A CLASS CR	D	4			2,551,250	98.5320	2,561,831	2,600,000	2,558,828	0	5,255	0	0	7.978	8.610	JAU	42,061	191,707	08/25/2022	07/20/2030
92331M-AC-2	Venture CDO Ltd SERIES 201726A CLASS C	D	4			5,998,800	99.9560	5,997,332	6,000,000	5,999,266	0	77	0	0	8.278	8.366	JAU	100,713	460,651	06/18/2019	01/20/2029
92331N-AE-6	Venture CDO Ltd SERIES 201730A CLASS B	D	4			1,000,000	99.0150	990,153	1,000,000	1,000,000	0	0	0	0	7.256	7.320	JAU	15,721	65,959	03/05/2021	01/15/2031
92331N-AG-1	Venture CDO Ltd SERIES 201730A CLASS C	D	4			6,892,163	96.7750	6,822,655	7,050,000	6,931,763	0	13,102	0	0	7.606	8.225	JAU	116,180	489,959	01/12/2022	01/15/2031
92331X-AY-0	Venture CDO Ltd SERIES 201835A CLASS BLR	D	4			1,225,000	99.2630	1,240,784	1,250,000	1,225,981	0	981	0	0	7.410	8.070	JAU	17,753	0	10/19/2023	10/22/2031
92332L-BA-6	Venture CDO Ltd SERIES 201936A CLASS B1	D	4			13,500,000	99.2140	13,393,944	13,500,000	13,500,000	0	0	0	0	7.378	7.446	JAU	201,968	913,265	05/19/2021	04/20/2032
92558B-AJ-7	Vibrant CLO Ltd SERIES 20177A CLASS A1R	D	4			289,837	99.9300	293,747	293,952	291,171	0	1,334	0	0	6.700	7.699	JAU	3,994	13,956	01/31/2023	09/15/2030
92891L-AK-8	Voya CLO Ltd SERIES 20223A CLASS BR	D	4			950,000	100.1010	950,963	950,000	950,000	0	0	0	0	7.798	7.853	JAU	15,020	0	08/31/2023	10/20/2036
92913U-AU-0	Voya CLO Ltd SERIES 20153A CLASS BR	D	4			7,052,115	98.6300	6,953,402	7,050,000	7,051,561	0	(240)	0	0	7.877	7.946	JAU	112,614	513,729	01/24/2022	10/20/2031
92915P-AM-7	Voya CLO Ltd SERIES 20141A CLASS A2R	D	4			14,999,400	99.7230	14,958,507	15,000,000	14,999,551	0	48	0	0	7.157	7.220	JAU	223,645	984,643	10/22/2021	04/18/2031
92915P-AP-0	Voya CLO Ltd SERIES 20141A CLASS BR2	D	4			5,765,000	98.9930	5,939,601	6,000,000	5,801,430	0	36,430	0	0	7.557	8.694	JAU	94,458	324,808	03/24/2023	04/18/2031
92915U-AJ-3	Voya CLO Ltd SERIES 20172A CLASS A2A	D	4			12,000,000	100.1910	12,022,969	12,000,000	12,000,000	0	0	0	0	7.306	7.372	JAU	189,953	797,572	03/26/2021	06/07/2030
92916G-BF-0	Voya CLO Ltd SERIES 20124A CLASS A2R3	D	4			1,930,000	99.7240	1,994,471	2,000,000	1,941,406	0	11,406	0	0	7.108	8.317	JAU	30,013	69,412	05/03/2023	10/15/2030
92916G-BG-8	Voya CLO Ltd SERIES 20124A CLASS BR3	D	4			661,500	99.3200	695,241	700,000	667,623	0	6,123	0	0	7.609	9.189	JAU	11,244	37,880	02/21/2023	10/15/2030
92916X-AJ-6	Voya CLO Ltd SERIES 20133A CLASS A1RR	D	4			2,970,587	100.2930	2,998,440	2,989,671	2,973,859	0	3,273	0	0	6.806	7.256	JAU	42,393	67,456	08/10/2023	10/18/2031
92917A-AE-6	Voya CLO Ltd SERIES 20181A CLASS B	D	4			2,657,188	99.3900	2,733,223	2,750,000	2,672,203	0	15,015	0	0	7.474	8.451	JAU	42,248	146,347	02/16/2023	04/19/2031
92917C-AL-6	Voya CLO Ltd SERIES 20131A CLASS BR	D	4			739,125	99.0060	742,541	750,000	741,217	0	1,063	0	0	7.556	8.019	JAU	12,278	51,721	01/10/2022	10/15/2030
92917J-AJ-6	Voya CLO Ltd SERIES 20182A CLASS C1	D	4			1,245,855	98.7100	1,283,228	1,300,000	1,251,610	0	5,755	0	0	7.506	8.655	JAU	21,138	47,747	05/22/2023	07/15/2031
92917K-AD-6	Voya CLO Ltd SERIES 20183A CLASS C	D	4			1,392,531	99.9580	1,404,406	1,405,000	1,393,379	0	848	0	0	7.856	8.329	JAU	23,915	61,121	09/07/2023	10/15/2031
92919A-AC-8	Voya CLO Ltd SERIES 20212A CLASS B	D	4			12,000,000	99.7020	11,964,240	12,000,000	12,000,000	0	0	0	0	7.278	7.337	JAU	177,094	799,624	09/20/2021	10/20/2034
94949E-BL-6	Wellfleet CLO Ltd SERIES 20151A CLASS BR4	D	4			12,000,000	99.8070	11,976,870	12,000,000	12,000,000	0	0	0	0	7.228	7.293	JAU	175,877	793,541	08/26/2021	07/20/2029
94949J-AE-5	Wellfleet CLO Ltd SERIES 20182A CLASS B	D	4			960,000	100.1340	1,001,342	1,000,000	964,630	0	4,630	0	0	8.010	9.124	JAU	16,243	39,498	04/20/2023	10/20/2031
94949L-AN-0	Wellfleet CLO Ltd SERIES 20162A CLASS A2R	D	4			245,250	99.9470	249,868	250,000	247,165	0	1,797	0	0	7.258	8.176	JAU	3,679	16,608	12/06/2022	10/20/2028
94949L-AQ-3	Wellfleet CLO Ltd SERIES 20162A CLASS BR	D	4			1,999,600	100.2520	2,005,035	2,000,000	1,999,681	0	43	0	0	7.828	7.909	JAU	31,746	144,425	03/30/2022	10/20/2028
94949R-AU-1	Wellfleet CLO Ltd SERIES 20161A CLASS BR	D	4			761,593	100.2250	776,744	775,000	768,495	0	6,480	0	0	7.178	8.195	JAU	11,280	50,857	12/06/2022	04/20/2028
94950A-AQ-3	Wellfleet CLO Ltd SERIES 20202A CLASS BR	D	4			461,250	99.4430	497,215	500,000	466,290	0	4,197	0	0	7.415	8.998	JAU	7,827	33,741	10/18/2022	07/15/2034
94950H-AC-9	Wellfleet CLO Ltd SERIES 20173A CLASS A2	D	4			2,878,500	99.5860	2,987,567	3,000,000	2,909,376	0	30,536	0	0	7.165	8.568	JAU	45,377	195,435	12/23/2022	01/17/2031
94950H-AE-5	Wellfleet CLO Ltd SERIES 20173A CLASS B	D	4			2,100,938	98.6670	2,220,014	2,250,000	2,123,144	0	22,206	0	0	7.609	9.589	JAU	36,142	122,172	03/24/2023	01/17/2031
94950J-AC-5	Wellfleet CLO Ltd SERIES 20181A CLASS B	D	4			2,545,400	99.9980	2,599,945	2,600,000	2,555,389	0	9,989	0	0	7.309	7.974	JAU	40,117	135,262	02/15/2023	07/17/2031
94950J-AE-1	Wellfleet CLO Ltd SERIES 20181A CLASS C	D	4			971,250	99.1930	991,929	1,000,000	980,663	0	1,854	0	0	7.615	8.277	JAU	16,076	69,713	05/30/2019	07/17/2031
94951M-AE-3	Wellfleet CLO Ltd SERIES 20172A CLASS B	D	4			1,000,900	100.2520	1,002,521	1,000,000	1,000,653	0	(110)	0	0	7.928	7.979	JAU	16,076	73,227	01/19/2022	10/20/2029
97314Z-AC-6	Wind River CLO Ltd SERIES 20201A CLASS B	D	4			6,807,000	99.8920	6,992,449	7,000,000	6,828,433	0	21,433	0	0	7.760	8.464	JAU	110,156	388,427	03/28/2023	06/25/2033
97314C-AC-4	Wind River CLO Ltd SERIES 20132A CLASS BR2	D	4			9,700,000	99.6610	9,667,123	9,700,000	9,700,000	0	0	0	0	7.227	7.292	JAU	146,046	641,769	07/20/2021	10/18/2030
97314J-AE-5	Wind River CLO Ltd SERIES 20193A CLASS CR	D	4			947,500	99.0770	990,765	1,000,000	953,587	0	6,087	0	0	7.859	9.205	JAU	16,591	55,979	03/24/2023	04/15/2031
97315V-AG-2	Wind River CLO Ltd SERIES 20212A CLASS C Z CAPITAL CREDIT PARTNERS CLO SERIES 20191A CLASS A1R	D	4			450,600	97.3070	467,073	480,000	452,116	0	1,516	0	0	7.610	8.867	JAU	7,407	17,983	06/30/2023	07/20/2034
98877G-AQ-1	Zais CLO 8, Limited SERIES 20181A CLASS B	D	4			231,319	100.2360	232,738	232,189	231,481	0	74	0	0	7.167	7.326	JAU	3,558	15,092	12/08/2021	07/16/2031
98885G-AC-2	Zais CLO 8, Limited SERIES 20181A CLASS B	D	4			1,849,925	100.1520	1,927,931	1,925,000	1,883,654	0	32,003	0	0	7.109	9.139	JAU	28,889	124,051	12/08/2022	04/15/2029
98886C-AE-6	Zais Matrix CDO I SERIES 202319A CLASS B1	D	4			1,000,000	100.4350	1,004,346	1,000,000	1,000,000	0	0	0	0	8.587	8.668	JAU	38,090	0	06/20/2023	07/25/2033
98887H-AL-8	ZAIS CLO 3, LTD SERIES 20153A CLASS A2R	D	4			1,200,625	99.8330	1,247,915	1,250,000	1,208,448	0	7,823	0	0	7.849	9.112	JAU	20,712	69,879	03/30/2023	07/15/2031
98887T-AS-7	Zais CLO 6 LTD SERIES 20171A CLASS CR	D	4			490,000	100.2510	501,257	500,000	492,467	0	2,467	0	0	8.309	9.216	JAU	8,770	29,702	03/27/2023	07/15/2029
98888B-AN-6	Zais Matrix CDO I SERIES 202014A CLASS A1AR	D	4			1,305,142	100.0750	1,349,130	1,348,113	1,322,587	0	13,120	0	0	6.865	9.105	JAU	20,052	83,472	10/27/2022	04/15/2032
1049999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					3,440,911,857	XXX	3,350,112,214	3,490,598,776	3,447,288,061	0	5,319,218	0	0	XXX	XXX	XXX	37,332,815	172,983,349	XXX	XXX

E10.98

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					19,905,115,786	XXX	17,885,832,939	19,312,714,488	19,807,847,182	(211,104)	(7,625,579)	22,640,784	0	XXX	XXX	XXX	218,219,738	847,427,917	XXX	XXX
00440F-AA-2	ACE CAPITAL TRUST II					4,122,500	117.6140	5,880,700	5,000,000	4,504,238	0	0	0	0	9.700	12.001	AO	121,250	485,000	02/27/2009	04/01/2030
020002-AU-5	Allstate Corp			2		10,442,875	99.6220	10,609,743	10,650,000	10,208,906	0	0	0	0	6.500	6.379	MN	88,454	692,250	10/28/2016	05/15/2057
037389-AK-9	Aon Corp					11,895,004	106.8900	10,956,225	10,250,000	10,833,936	0	(182,982)	0	0	8.205	6.033	JJ	420,506	841,013	02/15/2017	01/01/2027
410867-AB-1	Hanover Insurance Group Series B					464,465	99.2840	551,026	555,000	526,024	0	7,639	0	0	8.207	10.224	FA	17,207	45,549	07/30/2009	02/03/2027
53079E-AR-5	Liberty Mutual Group			2		3,555,000	128.0850	5,763,825	4,500,000	3,642,549	0	79,336	0	0	10.750	13.602	JD	21,500	483,750	09/24/2009	06/15/2058
534187-BN-8	Lincoln National Corp					5,327,950	70.6860	3,534,300	5,000,000	5,000,000	0	0	0	0	7.988	(0.675)	FIAN	49,928	378,941	02/06/2007	05/17/2066
883199-AR-2	Textron Financial Corp 144A					6,956,740	78.8150	5,517,050	7,000,000	6,957,996	0	(380)	0	0	7.377	0.010	FIAN	67,415	485,537	02/01/2007	02/15/2067
054536-AA-5	AXA SA			D		5,357,500	120.5580	7,233,480	6,000,000	5,624,258	0	28,360	0	0	8.600	9.744	JD	22,933	516,000	12/08/2016	12/15/2030
539439-AN-9	Lloyds TSB Group PLC			D		4,529,879	96.1010	3,295,303	3,429,000	4,457,123	0	(31,379)	0	0	5.300	3.355	JD	15,145	181,737	09/08/2021	12/01/2045
539439-AT-6	Lloyds TSB Group PLC			D		10,966,970	98.4600	10,830,600	11,000,000	10,982,885	0	3,252	0	0	4.550	4.588	FA	187,688	500,500	08/30/2018	08/16/2028
780097-BG-5	Royal Bank of Scotland PLC			D	2	3,063,780	98.2940	3,063,780	3,000,000	3,021,976	0	(6,851)	0	0	4.892	4.657	MN	17,530	146,760	03/24/2023	05/18/2029
780097-BL-4	Royal Bank of Scotland PLC			D	2	6,107,863	95.9070	6,042,141	6,300,000	6,129,415	0	21,568	0	0	4.445	5.156	MN	41,227	220,028	06/01/2023	05/08/2030
1219999999	Subtotal - Bonds - Hybrid Securities - Issuer Obligations					72,790,526	XXX	73,163,213	72,684,000	71,889,306	0	114,022	0	0	XXX	XXX	XXX	1,070,783	4,977,065	XXX	XXX
1309999999	Total - Hybrid Securities					72,790,526	XXX	73,163,213	72,684,000	71,889,306	0	114,022	0	0	XXX	XXX	XXX	1,070,783	4,977,065	XXX	XXX
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
00018K-AC-9	A&R Logistics					699,615	99.8750	704,020	704,902	703,362	0	1,007	0	0	11.138	11.478	JAJO	19,846	74,373	10/09/2019	05/05/2025
00018K-AD-7	A&R Logistics Term 2 1L					39,379	99.8750	39,593	39,643	39,563	0	52	0	0	11.650	11.991	JAJO	1,167	4,183	01/01/2020	05/05/2025
00177E-AB-1	AMCP T/L 1L					325,508	97.2500	316,557	325,508	325,508	0	0	0	0	11.843	12.138	MON	107	30,799	12/28/2023	10/05/2026
00177E-AD-7	AMCP T/L 1L					2,434,597	97.2500	2,367,645	2,434,597	2,434,597	0	0	0	0	11.843	12.016	MJSD	801	294,467	12/29/2023	10/05/2026
05602E-AC-1	Barcodes					1,833,118	99.2500	1,837,749	1,851,636	1,847,389	0	3,810	0	0	10.355	10.742	MJSD	533	192,543	10/09/2019	12/23/2024
09354E-AA-9	Blink Fitness					1,332,743	90.0000	1,211,045	1,345,605	1,211,045	(131,857)	2,908	0	0	11.093	11.512	JAJO	32,080	119,228	01/01/2020	11/08/2024
09354E-AB-7	Blink Fitness					1,578,084	90.0000	1,427,957	1,586,619	1,427,957	(156,949)	1,846	0	0	11.093	11.389	JAJO	37,826	140,581	09/30/2020	11/08/2024
09354E-AD-3	Blink Fitness					618,207	90.0000	556,386	618,207	618,207	0	0	0	0	11.144	11.299	JAJO	11,865	54,774	09/30/2020	11/08/2024
10153K-AC-3	Boulder					727,600	95.7500	702,855	734,052	731,693	0	1,007	0	0	10.150	10.460	JAJO	18,833	62,608	12/22/2023	12/29/2025
12695E-AA-9	CUA Opco Chesapeake Urolo					531,444	97.7500	525,765	537,867	536,887	0	1,458	0	0	10.625	11.195	MON	4,921	59,893	11/01/2023	08/02/2024
12695E-AB-7	CUA Opco Chesapeake Urolo					137,211	97.7500	135,538	138,658	138,429	0	342	0	0	10.625	11.165	MON	1,269	15,293	11/01/2023	08/02/2024
13134M-BT-9	Calpine Corp					212,512	100.3750	215,676	214,871	213,366	0	296	0	0	7.853	8.197	MON	46	16,524	12/02/2020	12/16/2027
20007E-AA-9	Comar					2,433,096	91.7500	2,265,903	2,469,649	2,465,802	0	8,714	0	0	10.866	11.542	MON	745	284,843	12/18/2023	06/18/2024
20007E-AB-7	Comar					486,580	91.7500	446,437	486,580	486,580	0	0	0	0	10.866	11.114	MON	147	56,121	12/18/2023	06/18/2024
25460H-AB-8	DIRECTV FINANCING LLC					2,775,915	100.1250	2,794,739	2,791,250	2,777,852	0	2,818	0	0	10.353	10.744	MON	803	262,426	07/22/2021	08/02/2027
27787E-AA-6	EasyPak					1,041,467	90.5000	950,509	1,050,286	1,048,897	0	706	0	0	11.437	11.845	JAJO	27,696	144,260	12/29/2023	08/09/2024
27787E-AC-2	EasyPak					1,093,107	90.5000	997,208	1,101,888	1,100,450	0	754	0	0	11.437	11.842	JAJO	29,056	151,151	12/29/2023	08/09/2024
27787E-AD-0	EasyPak					256,168	90.5000	233,694	258,225	257,899	0	187	0	0	8.426	8.739	JAJO	5,016	35,421	12/29/2023	08/09/2024
38080C-AB-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN					1,369,883	99.9850	1,384,387	1,384,594	1,382,700	0	2,325	0	0	8.181	8.706	MON	315	109,639	08/07/2017	06/30/2024
40471E-AA-4	FIRMA First Lien Term Loan					2,121,891	99.0000	2,127,263	2,148,750	2,145,424	0	404	0	0	12.085	12.713	MON	11,541	286,771	12/21/2018	07/12/2024
40976E-AA-0	Hancock T/L 1L					1,309,265	97.0000	1,269,987	1,309,265	1,309,265	0	0	0	0	10.855	10.855	MON	395	140,894	12/31/2021	12/31/2026
40976E-AB-8	Hancock T/L 1L					247,731	97.0000	240,299	247,731	247,731	0	0	0	0	10.843	10.988	MJSD	149	26,998	12/31/2021	12/31/2026
40976E-AC-6	Hancock T/L 1L					141,818	97.0000	137,564	141,818	141,818	0	0	0	0	10.855	11.102	MON	85	6,960	12/29/2023	12/31/2026
46331E-AA-7	Ironwood Cap V					4,640,280	100.0000	4,640,280	4,640,280	4,640,280	0	0	0	0	5.000	4.938	DEC	644	228,570	09/26/2023	04/20/2037
48240E-AA-3	K2					1,209,323	100.0000	1,218,462	1,218,462	1,218,239	0	2,316	0	0	13.355	13.972	MON	1,807	153,796	10/09/2019	01/31/2024
58154E-AD-2	McKenzie Sports					662,428	100.0000	667,433	667,433	666,565	0	187	0	0	11.206	11.287	MON	208	82,500	10/09/2019	09/30/2025
59921P-AB-2	MILEAGE PLUS HOLDINGS IN					3,740,625	103.4380	3,620,330	3,500,000	3,625,162	0	(41,805)	0	0	10.580	9.483	MJSD	11,315	383,964	06/30/2021	06/20/2027
60255W-A*-6	Mindbody					2,855,730	98.7500	2,826,882	2,862,665	2,860,824	0	1,202	0	0	12.456	12.847	MON	10,887	354,520	06/01/2022	02/14/2025
61033E-AA-7	MONROE Capital Private Feeder Senior Secured A					54,000,000	100.0000	54,000,000	54,000,000	54,000,000	0	0	0	0	8.187	8.270	FIAN	442,075	3,287,091	12/27/2023	11/15/2026

E10.99

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61033#-AB-5	MONROE Capital Private Feeder Junior Secured A					6,000,000	113.1160	6,786,936	6,000,000	6,000,000	0	0	0	0	8.587	8.678	FIAN	51,519	513,971	12/27/2023	11/15/2026
61033*-AA-1	MONROE Capital Private Feeder Senior Secured C					54,000,000	100.0000	54,000,000	54,000,000	54,000,000	0	0	0	0	8.187	8.270	FIAN	442,075	3,287,091	12/27/2023	11/15/2026
61033#-AB-9	MONROE Capital Private Feeder Junior Secured C					6,000,000	113.1160	6,786,936	6,000,000	6,000,000	0	0	0	0	8.587	8.678	FIAN	51,519	513,971	12/27/2023	11/15/2026
61033*-AA-9	MONROE Capital Private Feeder Senior Secured B					54,000,000	100.0000	54,000,000	54,000,000	54,000,000	0	0	0	0	8.187	8.270	FIAN	442,075	3,287,091	12/27/2023	11/15/2026
61033#-AB-7	MONROE Capital Private Feeder Junior Secured B					6,000,000	113.1160	6,786,936	6,000,000	6,000,000	0	0	0	0	8.587	8.678	FIAN	51,519	513,971	12/27/2023	11/15/2026
61034*-AA-0	MONROE Capital Private Feeder Senior Secured D					54,000,000	100.0000	54,000,000	54,000,000	54,000,000	0	0	0	0	8.187	8.270	FIAN	442,075	3,287,091	12/27/2023	11/15/2026
61034*-AB-8	MONROE Capital Private Feeder Junior Secured D					6,000,000	113.1160	6,786,936	6,000,000	6,000,000	0	0	0	0	8.587	8.678	FIAN	51,519	513,971	12/27/2023	11/15/2026
64108#-AB-1	Net Health T/L1L					73,260	98.2500	71,978	73,260	73,260	0	0	0	0	11.106	11.345	MON	22	5,164	10/05/2023	12/22/2025
64108#-AF-2	Net Health T/L1L					2,033,491	98.2500	1,997,905	2,033,491	2,033,491	0	0	0	0	11.106	11.352	MON	617	222,972	02/25/2021	12/22/2025
	Northstar Mezzanine VII Feeder Sr Unsecured Prom																				
66706*-AA-6	Note					12,863,976	100.0000	12,863,976	12,863,976	12,863,976	0	0	0	0	8.000	7.855	DEC	2,859	984,526	12/04/2023	06/10/2034
70559#-AA-4	Prometheus Pegasus Global					605,275	99.0000	602,131	608,213	607,310	0	586	0	0	11.081	11.360	MJSD	185	64,340	01/01/2020	05/29/2025
70559#-AB-2	Prometheus Pegasus Global					176,882	99.0000	175,113	176,882	176,882	0	0	0	0	11.081	11.235	MJSD	54	18,711	06/23/2020	05/29/2025
73116*-AB-4	ISN Polk					2,631,506	99.2500	2,667,503	2,687,660	2,674,147	0	11,321	792	0	10.605	11.409	MON	792	356,056	12/29/2023	12/20/2024
73116*-AC-2	ISN Polk-Hoffman					168,263	99.2500	170,126	171,412	170,629	0	658	0	0	10.605	11.357	MON	51	22,709	12/29/2023	12/20/2024
74741*-AA-7	Q-Centrix					2,039,404	98.7500	2,041,773	2,067,618	2,058,785	0	5,456	0	0	9.831	10.289	FIAN	17,934	202,361	01/01/2020	05/30/2025
74741*-AB-5	Q-Centrix					700,422	98.7500	691,655	700,410	700,410	0	(3)	6,075	0	9.831	9.951	FIAN	6,075	68,549	02/23/2021	05/30/2025
87297*-AA-7	TLE					2,297,027	99.7500	2,306,617	2,312,398	2,311,394	0	2,117	0	0	10.855	11.197	MON	697	247,655	03/20/2020	06/28/2024
87297*-AB-5	TLE					361,118	99.7500	362,231	363,138	362,848	0	540	0	0	10.855	11.277	MON	109	38,892	07/01/2020	06/28/2024
87758#-AA-5	Taymax					2,136,464	99.0000	2,151,542	2,151,542	2,146,429	0	2,800	0	0	10.706	11.020	MJSD	640	233,287	12/01/2022	07/31/2025
87758*-AB-7	Taymax					142,917	99.0000	141,820	143,252	143,139	0	62	0	0	10.706	10.905	MJSD	43	15,532	12/01/2022	07/31/2025
87758#-AA-7	Taymax					415,751	99.0000	414,498	418,685	417,690	0	545	0	0	10.706	11.020	MJSD	125	45,397	12/01/2022	07/31/2025
87758#-AD-1	Taymax					276,104	99.0000	278,125	277,463	277,463	0	363	0	0	10.706	11.021	MJSD	83	30,156	12/01/2022	07/31/2025
89989#-AD-6	Turbo Buyer Inc Portfolio Group					970,000	98.5000	955,450	970,000	970,000	0	0	0	0	11.375	11.639	MON	307	111,504	06/30/2020	12/02/2025
91141#-AA-3	United Scope					1,541,489	89.0000	1,392,654	1,564,779	1,555,563	0	3,856	0	0	10.331	10.907	MON	449	176,866	01/01/2020	12/01/2025
91141#-AA-5	United Scope Eurolex Holdings					913,807	89.0000	827,774	930,083	923,875	0	2,675	0	0	10.331	10.862	MJSD	267	105,804	10/09/2019	12/01/2025
BANOV#-BA-2	FNBC OF LA GRANGE					1,000,000	84.2500	842,500	1,000,000	1,000,000	0	0	0	0	6.380	6.431	MJSD	5,317	63,775	11/15/2019	09/30/2029
24736#-BS-2	SKYMILES IP LTD					3,370,000	102.5630	3,282,016	3,200,000	3,310,298	0	(23,186)	0	0	9.101	8.052	JAJO	59,333	279,215	06/07/2021	10/20/2027
1829999999	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired					311,572,481	XXX	313,222,997	311,525,965	311,380,365	(288,806)	(1,676)	0	0	XXX	XXX	XXX	2,300,438	22,271,819	XXX	XXX
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					311,572,481	XXX	313,222,997	311,525,965	311,380,365	(288,806)	(1,676)	0	0	XXX	XXX	XXX	2,300,438	22,271,819	XXX	XXX
2419999999	Total - Issuer Obligations					17,534,274,494	XXX	15,535,544,486	16,806,207,270	17,409,100,783	(211,104)	(16,192,783)	22,640,784	0	XXX	XXX	XXX	200,077,063	727,484,763	XXX	XXX
2429999999	Total - Residential Mortgage-Backed Securities					1,334,326,904	XXX	1,282,405,045	1,371,471,542	1,342,626,720	0	1,132,259	0	0	XXX	XXX	XXX	4,958,180	35,044,822	XXX	XXX
2439999999	Total - Commercial Mortgage-Backed Securities					435,423,974	XXX	361,357,357	430,630,825	432,909,721	0	(107,183)	0	0	XXX	XXX	XXX	1,310,509	16,014,985	XXX	XXX
2449999999	Total - Other Loan-Backed and Structured Securities					3,440,911,857	XXX	3,350,112,214	3,490,598,776	3,447,288,061	0	5,319,218	0	0	XXX	XXX	XXX	37,332,815	172,983,349	XXX	XXX
2459999999	Total - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999	Total - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999	Total - Unaffiliated Bank Loans					311,572,481	XXX	313,222,997	311,525,965	311,380,365	(288,806)	(1,676)	0	0	XXX	XXX	XXX	2,300,438	22,271,819	XXX	XXX
2489999999	Total - Unaffiliated Certificates of Deposit					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999	Total Bonds					23,056,509,710	XXX	20,842,642,099	22,410,434,378	22,943,305,650	(499,910)	(9,850,165)	22,640,784	0	XXX	XXX	XXX	245,979,005	973,799,738	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ...\$ ..... 2,894,452,684 1B ..\$ ..... 517,868,408 1C ..\$ ..... 1,492,811,868 1D ..\$ ..... 1,058,809,432 1E ..\$ ..... 1,244,372,754 1F ..\$ ..... 2,852,862,258 1G ..\$ ..... 2,939,657,529  
 1B 2A ...\$ ..... 2,760,473,276 2B ..\$ ..... 3,990,863,617 2C ..\$ ..... 2,122,000,622  
 1C 3A ...\$ ..... 305,193,385 3B ..\$ ..... 243,191,068 3C ..\$ ..... 337,984,859

E10.100

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A	1A ..\$ .....	2,894,452,684	1B ..\$ .....	517,868,408	1C ..\$ .....	1,492,811,868	1D ..\$ .....	1,058,809,432	1E ..\$ .....	1,244,372,754	1F ..\$ .....	2,852,862,258	1G ..\$ .....	2,939,657,529
	1B	2A ..\$ .....	2,760,473,276	2B ..\$ .....	3,990,863,617	2C ..\$ .....	2,122,000,622								
	1C	3A ..\$ .....	305,193,385	3B ..\$ .....	243,191,068	3C ..\$ .....	337,984,859								
	1D	4A ..\$ .....	47,298,749	4B ..\$ .....	92,773,083	4C ..\$ .....	7,155,023								
	1E	5A ..\$ .....	19,036,148	5B ..\$ .....	6,780,386	5C ..\$ .....	2,407,246								
	1F	6 .....	7,313,264												

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value				20	21			
		3	4					9	10		12	13	14	15	16	17	18			19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/Adjusted Carrying Value				
00170F-20-9	AMG CAPITAL TRUST II PREFERRED			175,000.000	.50	0.000	8,814,750	50.370	8,814,750	8,543,750	.0	450,625	.0	(155,750)	0	0	(155,750)	0	2.C FE	02/04/2021		
	Wine.com Series A-1			62,407.000	1.00	0.000	0	0.000	0	0	.0	.0	.0	0	0	0	0	0	5.	04/20/2023		
	Wine.com Series B-1			24,674.000	1.00	0.000	0	0.000	0	0	.0	.0	.0	0	0	0	0	0	5.	04/20/2023		
	Wine.com Series C-1			4,343.000	1.00	0.000	0	0.000	0	0	.0	.0	.0	0	0	0	0	0	5.	04/20/2023		
	Wine.com Series D-1			21,798.000	1.00	0.000	0	0.000	0	0	.0	.0	.0	0	0	0	0	0	5.	04/20/2023		
	Wine.com Series E-1			1,815.000	1.00	0.000	0	0.000	0	0	.0	.0	.0	0	0	0	0	0	5.	04/20/2023		
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							8,814,750	XXX	8,814,750	8,543,750	0	450,625	0	(155,750)	0	0	(155,750)	0	XXX	XXX		
18469P-4#-4	ClearBridge Energy MLP Opportunity Fund Inc			17.000	1.00	0.000	1,700,000	99,645.536	1,693,974	1,700,000	.0	72,420	.0	0	0	0	0	0	1.C FE	03/26/2015		
18469Q-4#-2	ClearBridge Energy MLP Total Return Fund Inc			10.000	1.00	0.000	1,000,000	99,645.538	996,455	1,000,000	.0	42,600	.0	0	0	0	0	0	1.C FE	03/26/2015		
486606-28-4	Kayne Anderson MLP Investment			40,000.000	1.00	0.000	1,000,000	21,803	872,138	1,000,000	.0	36,000	.0	0	0	0	0	0	1.E FE	12/01/2020		
486606-P#-7	Kayne Anderson MLP Investment Series V			60,000.000	1.00	0.000	1,500,000	24,952	1,497,106	1,500,000	2,748	27,830	.0	0	0	0	0	0	1.E FE	11/13/2023		
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							5,200,000	XXX	5,059,673	5,200,000	2,748	178,850	0	0	0	0	0	0	0	XXX	XXX	
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							14,014,750	XXX	13,874,423	13,743,750	2,748	629,475	0	(155,750)	0	0	(155,750)	0	0	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							14,014,750	XXX	13,874,423	13,743,750	2,748	629,475	0	(155,750)	0	0	(155,750)	0	0	0	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ .....0 1B ..\$ .....0 1C ..\$ .....2,700,000 1D ..\$ .....0 1E ..\$ .....2,500,000 1F ..\$ .....0 1G ..\$ .....0  
 1B 2A ..\$ .....0 2B ..\$ .....0 2C ..\$ .....8,814,750  
 1C 3A ..\$ .....0 3B ..\$ .....0 3C ..\$ .....0  
 1D 4A ..\$ .....0 4B ..\$ .....0 4C ..\$ .....0  
 1E 5A ..\$ .....0 5B ..\$ .....0 5C ..\$ .....0  
 1F 6 ..\$ .....0

E11

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 Foreign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
428337-10-9	Hi-Crush Inc			28,594.000	0	0.000	0	0	0	0	0	0	0	0	0	06/26/2019	
68404V-10-0	OptiNose Inc			80,640.000	104,026	1.290	104,026	153,095	0	0	0	(49,069)	0	(49,069)	0	05/12/2023	
66S41R-10-1	RVL Pharmaceuticals PLC			265,791.000	625	0.002	625	83,086	0	0	0	(82,462)	0	(82,462)	0	08/16/2023	
000000-00-0	ConvaTec Group Plc		D	107,122.000	261,592	2.442	261,592	442,735	0	6,617	0	12,426	0	12,426	0	06/30/2017	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					366,243	XXX	366,243	678,916	0	6,617	0	(119,105)	0	(119,105)	0	XXX	XXX
	FHLB - Dallas Class B	RF		737,669.000	73,766,900	100.000	73,766,900	73,766,900	0	3,928,526	0	0	0	0	0	12/28/2023	
BR3742-A9-3	Paperworks Industries Inc			130,000.000	3,581,500	27.550	3,581,500	3,300,000	0	1,419,948	0	546,000	0	546,000	0	02/28/2018	
	Wine.com Common Stock			314.000	0	0.000	0	0	0	0	0	0	0	0	0	04/20/2023	
	NAC Holdings LTD		D	210,938.000	3,480,477	16.500	3,480,477	6,328,140	0	0	0	(1,054,690)	0	(1,054,690)	0	06/01/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					80,828,877	XXX	80,828,877	83,395,040	0	5,348,474	0	(508,690)	0	(508,690)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					81,195,120	XXX	81,195,120	84,073,956	0	5,355,091	0	(627,795)	0	(627,795)	0	XXX	XXX
891540-23-2	Touchstone Funds Small Company Fund R6			222,846.000	1,312,560	5.890	1,312,560	1,201,847	0	1,902	0	182,517	0	182,517	0	12/13/2023	
891540-27-3	Touchstone Funds Large Cap Focused Fund Class I			28,491.000	1,688,666	59.270	1,688,666	1,250,273	0	15,767	0	325,983	0	325,983	0	12/27/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					3,001,226	XXX	3,001,226	2,452,120	0	17,669	0	508,500	0	508,500	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					3,001,226	XXX	3,001,226	2,452,120	0	17,669	0	508,500	0	508,500	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					84,196,346	XXX	84,196,346	86,526,076	0	5,372,760	0	(119,295)	0	(119,295)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					98,211,096	XXX	98,070,769	100,269,826	2,748	6,002,235	0	(275,045)	0	(275,045)	0	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ ..... 0 1B ..\$ ..... 0 1C ..\$ ..... 0 1D ..\$ ..... 0 1E ..\$ ..... 0 1F ..\$ ..... 0 1G ..\$ ..... 0  
 1B 2A ..\$ ..... 0 2B ..\$ ..... 0 2C ..\$ ..... 0  
 1C 3A ..\$ ..... 0 3B ..\$ ..... 0 3C ..\$ ..... 0  
 1D 4A ..\$ ..... 0 4B ..\$ ..... 0 4C ..\$ ..... 0  
 1E 5A ..\$ ..... 0 5B ..\$ ..... 0 5C ..\$ ..... 0  
 1F 6 ..\$ ..... 0

E12



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
36179X-QN-9	Government National Mortgage G2 MA8561 6.000% 01/20/53		12/06/2023	Stephens Inc		5,439,778	5,419,455	17,162
36179X-S4-9	Government National Mortgage G2 MA8639 6.000% 02/20/53		12/06/2023	Stephens Inc		7,560,105	7,534,207	23,858
36179X-UC-8	Government National Mortgage G2 MA8679 6.500% 11/20/52		12/12/2023	Brean Capital		124,674	125,301	430
36179X-VJ-2	Government National Mortgage G2 MA8717 6.500% 03/20/53		12/13/2023	Brean Capital		2,163,047	2,143,288	7,353
36179X-XV-3	Government National Mortgage G2 MA8792 7.000% 03/20/53		10/04/2023	Stephens Inc		853,358	848,321	3,629
36179Y-AF-1	Government National Mortgage A G2 MA9006 6.000% 07/20/53		07/27/2023	PNC Capital Markets		1,090,960	1,090,449	3,635
36179Y-C8-5	Government National Mortgage A G2 MA9095 6.000% 08/20/53		08/23/2023	Various		2,803,762	2,799,913	9,333
36179Y-C9-3	Government National Mortgage A G2 MA9096 6.500% 08/20/53		08/10/2023	Brean Capital		1,410,507	1,396,541	5,043
36179Y-E8-3	Government National Mortgage A G2 MA9159 5.500% 09/20/53		12/07/2023	Keybank Capital Markets		2,286,434	2,315,193	6,720
36179Y-FA-7	Government National Mortgage A G2 MA9161 6.500% 09/20/53		10/12/2023	Brownstone Investment Group		1,289,881	1,290,284	5,125
36179Y-FB-5	Government National Mortgage A G2 MA9162 7.000% 09/20/53		10/04/2023	Brean Capital		11,517,671	11,414,229	48,828
36179Y-FP-4	Government National Mortgage A G2 MA9174 7.000% 09/20/53		10/12/2023	Citigroup Global		1,516,176	1,489,413	6,371
36179Y-GB-4	Government National Mortgage A G2 MA9161 7.500% 09/20/53		10/13/2023	Stephens Inc		749,744	733,246	3,361
36179Y-HD-9	Government National Mortgage A G2 MA9228 5.500% 10/20/53		12/07/2023	Keybank Capital Markets		1,699,072	1,720,443	4,994
36179Y-HE-7	Government National Mortgage A G2 MA9229 6.000% 10/20/53		12/08/2023	Various		3,851,506	3,839,948	12,160
36179Y-HG-2	Government National Mortgage A G2 MA9231 7.000% 10/20/53		10/19/2023	Various		5,300,087	5,256,989	16,791
36179Y-KD-5	Government National Mortgage A G2 MA9292 5.500% 11/20/53		12/06/2023	Stephens Inc		4,885,403	4,936,309	14,329
36179Y-KE-3	Government National Mortgage A G2 MA9293 6.000% 11/20/53		12/12/2023	Various		11,901,253	11,879,625	37,619
36179Y-L6-9	Government National Mortgage A G2 MA9349 5.500% 12/20/53		12/07/2023	Keybank Capital Markets		7,184,748	7,275,119	21,118
36179Y-L7-7	Government National Mortgage A G2 MA9350 6.000% 12/20/53		12/15/2023	Various		7,999,295	7,960,923	25,210
36179Y-L8-5	Government National Mortgage A G2 MA9351 6.500% 11/20/53		12/14/2023	Various		7,058,981	6,977,478	21,111
36179Y-L9-3	Government National Mortgage A G2 MA9352 7.000% 12/20/53		11/28/2023	Various		1,764,112	1,742,494	932
3618A7-WD-7	Government National Mortgage A G2 C05144 6.000% 12/20/52		07/20/2023	Stone X		2,467,850	2,469,780	9,467
3618A7-WF-2	Government National Mortgage A G2 C05146 5.500% 12/20/52		06/08/2023	Brean Capital		4,748,158	4,788,561	13,900
3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		07/19/2023	Stone X		3,037,411	3,033,145	10,110
3618FH-PS-5	Government National Mortgage A G2 C18533 7.500% 09/20/53		10/30/2023	Stephens Inc		5,075,952	4,988,957	19,748
3618FQ-ZL-9	Government National Mortgage CX4347 7.000% 10/20/53		10/20/2023	Brean Capital		2,208,658	2,195,963	10,248
3622AC-TD-2	Government National Mortgage A G2 786948 7.000% 09/20/53		10/26/2023	Cantor Fitzgerald		5,013,590	4,991,751	18,442
38376U-JU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS NZ 3.000% 04/20/47		12/01/2023	Interest Capitalization		114,238	114,238	0
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		12/01/2023	Interest Capitalization		188,429	188,429	0
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		12/01/2023	Interest Capitalization		203,621	203,621	0
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		12/01/2023	Interest Capitalization		27,000	27,000	0
91282C-GD-7	United States Treasury US TREASURY N/B 4.250% 12/31/24		04/19/2023	Deutsche Bank		311,001	312,000	4,029
91282C-GG-0	United States Treasury 4.125% 01/31/25		02/07/2023	Deutsche Bank		4,248,949	4,275,000	3,897
91282C-HN-4	United States Treasury 4.750% 07/31/25		08/30/2023	Deutsche Bank		2,492,773	2,500,000	10,003
<b>0109999999 Subtotal - Bonds - U.S. Governments</b>						<b>120,588,184</b>	<b>120,277,613</b>	<b>394,956</b>
13063D-ST-3	CALIFORNIA ST 5.200% 03/01/43		06/16/2023	Blackrock		5,303,983	5,295,000	15,184
20281P-CT-7	CMMLTH FING AUTH PA 6.218% 06/01/39		09/14/2023	Western Asset		12,204,867	11,380,000	215,671
20281P-KG-6	CMMLTH FING AUTH PA 4.144% 06/01/38		05/30/2023	Various		2,185,927	2,380,000	17,239
20281P-KT-8	CMMLTH FING AUTH PA 3.864% 06/01/38		07/07/2023	Blackrock		1,094,588	1,250,000	5,367
20281P-MV-1	CMMLTH FING AUTH PA 3.532% 06/01/42		04/27/2023	Blackrock		834,670	1,000,000	14,717
20772G-F4-5	CONNECTICUT ST 5.850% 03/15/32		06/29/2023	Blackrock		530,025	500,000	8,775
20772J-5K-4	CONNECTICUT ST 5.090% 10/01/30		07/06/2023	Western Asset		1,979,560	2,000,000	27,995
20772J-AC-6	CONNECTICUT ST 5.090% 10/01/30		07/06/2023	Western Asset		5,382,831	5,375,000	63,219
452152-BM-2	ILLINOIS ST 6.630% 02/01/35		03/23/2023	Western Asset		3,006,497	2,843,077	29,322
452152-FP-1	ILLINOIS ST 5.100% 06/01/33		04/26/2023	Blackrock		5,017,220	5,000,000	102,850
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		03/30/2023	Western Asset		4,845,454	4,448,571	81,774
452153-GT-0	ILLINOIS ST 5.161% 05/01/28		04/20/2023	Western Asset		1,000,000	1,000,000	0
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/35		03/10/2023	Blackrock		640,000	640,000	0
88258M-AB-1	TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/41		03/10/2023	Western Asset		1,020,000	1,020,000	0
<b>0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>45,045,622</b>	<b>44,131,648</b>	<b>582,113</b>
02765U-EK-6	AMERICAN MUNI PIIR-OHIO INC OH 8.084% 02/15/50		03/23/2023	Western Asset		2,370,332	1,740,000	16,411
442331-FA-7	HOUSTON TX 5.310% 03/01/35		08/17/2023	Blackrock		3,019,420	3,000,000	73,160
442331-HW-7	HOUSTON TX 5.508% 03/01/36		07/06/2023	Western Asset		1,739,916	1,700,000	33,553
442331-QM-9	HOUSTON TX 6.290% 03/01/32		06/23/2023	Western Asset		7,139,785	6,680,000	95,329

E13

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
64966H-MV-9	New York NY 5.206% 10/01/31		05/24/2023	Western Asset		3,564,351	3,500,000	27,751
64966H-TX-8	New York NY 5.985% 12/01/36		04/11/2023	Western Asset		2,951,911	2,715,000	59,581
64966H-YM-6	New York NY 5.968% 03/01/36		08/10/2023	Various		6,586,704	6,025,000	64,216
64966Q-CF-5	New York NY 2.730% 08/01/29		06/12/2023	Blackrock		356,280	400,000	4,034
64966Q-CL-2	New York NY 3.000% 08/01/34		04/27/2023	Blackrock		428,455	500,000	3,750
64966Q-KT-6	New York NY 2.050% 03/01/32		05/16/2023	Blackrock		2,445,390	3,000,000	13,154
64966Q-KW-9	New York NY 2.220% 03/01/35		06/29/2023	Blackrock		667,317	885,000	6,658
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
64971M-5L-2	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/38		08/10/2023	Western Asset		14,361,467	13,730,000	153,492
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
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
64971X-6R-4	NEW YORK CITY NY TRANSITIONAL 5.130% 02/01/35		03/24/2023	Blackrock		4,852,790	4,750,000	3,384
64971X-LY-2	NEW YORK CITY NY TRANSITIONAL 2.690% 05/01/33		09/07/2023	Western Asset		4,037,900	5,000,000	48,569
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL 6.828% 07/15/40		06/01/2023	Various		6,147,963	5,345,000	126,216
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
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
797299-MF-8	SAN DIEGO CA PUBLIC FACS FING 4.080% 10/15/33		09/14/2023	Western Asset		1,588,493	1,750,000	30,345
797299-MZ-4	SAN DIEGO CA PUBLIC FACS FING 3.428% 10/15/41		05/18/2023	Western Asset		3,160,178	3,865,000	7,904
<b>0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						<b>82,092,140</b>	<b>81,130,000</b>	<b>1,020,503</b>
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
021321-MA-9	ALTA LOMA CA SCH DIST 2.936% 08/01/42		06/16/2023	Western Asset		2,251,861	3,000,000	33,169
059231-W7-1	BALTIMORE MD REVENUE 2.864% 07/01/43		05/25/2023	Blackrock		175,765	250,000	2,963
072024-YA-4	BAY AREA CA TOLL AUTH TOLL BRI 2.863% 04/01/35		07/20/2023	Blackrock		942,620	1,185,000	10,649
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
111746-JF-1	BROCKTON MA 2.558% 11/01/31		07/10/2023	Blackrock		832,770	1,000,000	5,045
111746-JG-9	BROCKTON MA 2.708% 11/01/32		08/17/2023	Western Asset		2,721,525	3,345,000	27,678
13017H-AP-1	CALIFORNIA ST EARTHQUAKE AUTH 5.603% 07/01/27		05/15/2023	Blackrock		512,010	500,000	10,583
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
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
13077D-KT-8	CALIFORNIA ST UNIV REVENUE 3.065% 11/01/42		04/13/2023	Blackrock		497,309	650,000	9,186
13077D-TS-1	CALIFORNIA ST UNIV REVENUE 5.183% 11/01/53		08/03/2023	Blackrock		2,873,781	2,940,000	0
13080S-E3-4	CALIFORNIA STWD CMNTYS DEV AUT 2.140% 04/01/30		03/02/2023	Blackrock		2,815,920	3,600,000	33,170
155498-MR-6	CENTRAL TX REGL MOBILITY AUTH R 3.267% 01/01/45		04/06/2023	Western Asset		2,319,239	3,020,000	27,407
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
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
167593-T9-3	CHICAGO IL O'HARE INTERNATIONA 2.686% 01/01/35		08/07/2023	Blackrock		2,365,140	3,000,000	8,506
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		07/12/2023	Western Asset		24,010,830	21,137,945	119,706
167727-B7-0	CHICAGO IL WSTNTR TRANSMISSION 6.042% 01/01/39		03/30/2023	Western Asset		4,942,444	4,580,000	69,812
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES 6.200% 12/01/40		05/30/2023	Western Asset		2,326,196	2,095,000	42,367
16772P-CV-6	CHICAGO IL TRANSIT AUTH SALES 3.552% 12/01/34		07/20/2023	Blackrock		1,219,299	1,380,000	7,216
17131R-BC-9	CHULA VISTA CA PENSN OBLG 2.138% 06/01/34		07/13/2023	Blackrock		2,149,089	2,865,000	19,586
186352-S0-4	CLEVELAND OH ARPT SYS REVENUE 2.932% 01/01/32		08/07/2023	Blackrock		2,143,170	2,475,000	15,641
189342-N2-0	CLOVIS CA UNIF SCH DIST 3.067% 08/01/39		07/07/2023	Various		2,945,214	3,800,000	51,662
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH OUS 4.059% 12/15/39		04/06/2023	Western Asset		1,330,565	1,530,000	20,011
249182-AQ-9	DENVER CITY & CNTY CO ARPT REV 6.414% 11/15/39		03/31/2023	Western Asset		461,288	400,000	9,906
249182-PP-5	DENVER CITY & CNTY CO ARPT REV 1.722% 11/15/27		06/12/2023	Blackrock		399,813	455,000	631
249182-PW-0	DENVER CITY & CNTY CO ARPT REV 2.717% 11/15/34		08/17/2023	Blackrock		2,003,908	2,540,000	18,403
249218-AK-4	DENVER CO PUBLIC SCHO S COPS 7.017% 12/15/37		05/30/2023	Western Asset		5,007,198	4,245,000	128,497
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
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
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
291180-AS-6	EMERYVILLE CA 4.950% 08/01/40		05/18/2023	Western Asset		1,557,440	1,600,000	2,420
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
3132DW-JX-2	Freddie Mac SD8378 7.000% 11/01/53		10/12/2023	Brownstone Investment Group		4,970,482	4,883,494	11,395
3133JM-BQ-9	Freddie Mac QUB147 6.500% 11/01/53		12/04/2023	Brean Capital		5,854,379	5,800,004	12,567

E13.1

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3133JM-BU-0	Freddie Mac QUR151 6.000% 11/01/53		12/05/2023	PNC Capital Markets		1,197,902	1,199,026	2,398
3133JM-BV-8	Freddie Mac QUR152 6.500% 10/01/53		12/04/2023	Brean Capital		6,324,316	6,265,576	13,575
3133JM-BX-4	Freddie Mac FR QUR154 6.500% 10/01/53		12/07/2023	BMO Capital Markets		2,678,555	2,652,035	5,746
3133N3-ZE-7	Freddie Mac RE6141 6.000% 09/01/53		12/11/2023	Stephens Inc		775,820	778,008	1,556
3133N3-ZG-2	Freddie Mac RE6143 6.500% 10/01/53		10/24/2023	Various		2,524,504	2,541,811	5,507
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		12/01/2023	Interest Capitalization		374,973	374,973	0
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		01/01/2023	Interest Capitalization		11,680	11,680	0
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		12/01/2023	Interest Capitalization		179,095	179,095	0
3140A1-AA-9	Fannie Mae DA0926 6.000% 09/01/53		12/08/2023	Brean Capital		2,593,630	2,593,225	5,186
3140N2-VF-5	Fannie Mae BI9613 6.000% 06/01/53		06/05/2023	Piper Jaffary		3,318,864	3,305,436	6,611
3140N2-XJ-5	Fannie Mae BI9680 6.500% 07/01/53		07/06/2023	Wells Fargo		4,283,640	4,257,965	9,225
3140N2-XK-2	Fannie Mae BI9681 6.000% 07/01/53		07/12/2023	Brean Capital		2,002,294	1,991,094	4,314
3140N7-TH-3	Fannie Mae BX3251 6.000% 01/01/53		06/05/2023	Brean Capital		3,180,879	3,176,908	6,354
3140N8-7J-1	Fannie Mae BX4496 7.000% 10/01/53		10/18/2023	Stephens Inc		7,052,990	7,024,453	16,390
3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		06/15/2023	Various		5,180,409	5,137,992	16,140
3140NL-5M-7	Fannie Mae BY4451 6.000% 06/01/53		07/13/2023	Brean Capital		2,736,805	2,713,275	5,879
3140NS-FJ-8	Fannie Mae BY9168 6.000% 09/01/53		12/08/2023	Brean Capital		5,758,507	5,751,766	11,504
31418E-K5-8	Fannie Mae MA4815 6.000% 09/01/52		08/03/2023	PNC Capital Markets		2,153,299	2,161,404	4,683
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		06/29/2023	PNC Capital Markets		1,454,845	1,475,830	902
31418E-PM-6	Fannie Mae MA4927 6.000% 11/01/52		08/10/2023	PNC Capital Markets		1,529,551	1,526,572	3,308
31418E-QZ-6	Fannie Mae MA4971 6.500% 02/01/53		09/07/2023	Various		2,854,467	2,837,182	6,575
31418E-SZ-4	Fannie Mae MA5035 6.000% 05/01/53		07/06/2023	Citigroup Global		1,839,918	1,844,963	2,532
31418E-TJ-9	Fannie Mae MA5052 5.500% 03/01/53		06/02/2023	Brean Capital		990,857	992,330	1,819
31418E-U5-7	Fannie Mae MA5103 6.000% 06/01/53		06/29/2023	Various		7,258,225	7,212,658	30,373
31418E-V2-3	Fannie Mae MA5132 6.000% 07/01/53		11/27/2023	Various		17,565,619	17,634,801	61,790
31418E-VP-2	Fannie Mae MA5121 7.000% 08/01/53		10/19/2023	Citigroup Global		629,168	623,904	1,456
31418E-WD-8	Fannie Mae MA5143 6.500% 08/01/53		08/03/2023	Stephens Inc		1,835,684	1,819,197	4,270
31418E-WN-6	Fannie Mae MA5152 6.000% 09/01/53		08/31/2023	Stephens Inc		1,724,363	1,724,654	3,737
31418E-X4-7	Fannie Mae MA5198 7.000% 09/01/53		10/06/2023	Stephens Inc		3,617,153	3,581,339	7,660
31418E-XR-6	Fannie Mae MA5187 6.000% 09/01/53		11/28/2023	Stephens Inc		1,774,519	1,790,748	3,582
31418E-XX-3	Fannie Mae MA5193 7.000% 11/01/53		10/25/2023	Various		12,753,871	12,606,442	28,472
31418E-Y5-3	Fannie Mae MA5231 7.000% 11/01/53		11/29/2023	Stone X		10,159,505	9,992,444	23,316
31418E-YQ-7	Fannie Mae MA5218 7.000% 11/01/53		10/26/2023	PNC Capital Markets		3,014,057	2,981,908	6,958
31418E-ZG-8	Fannie Mae FN MA5242 6.500% 11/01/53		12/06/2023	Keybank Capital Markets		1,286,103	1,272,188	2,756
341271-AE-4	FLORIDA ST BRD OF ADMIN FIN CO 1.705% 07/01/27		09/08/2023	Western Asset		4,906,994	5,570,000	11,566
35563P-CB-3	Freddie Mac - SCRT 17-3 3.250% 07/25/56		11/01/2023	Interest Capitalization		576,055	576,055	0
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		12/01/2023	Interest Capitalization		444,726	444,726	0
366133-SG-2	GARLAND TX ELEC UTILITY SYS RE 2.522% 03/01/35		05/23/2023	Blackrock		593,162	770,000	4,531
368079-JL-4	GAVILAN CA JT CMINTY CLG DIST 2.903% 08/01/41		06/15/2023	Blackrock		1,504,680	2,000,000	21,934
373695-BG-9	GERALD R FORD INTERNATIONAL AR 4.940% 01/01/35		04/20/2023	Blackrock		877,273	870,000	1,433
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
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
419794-F4-9	HAWAII ST ARPTS SYS REVENUE 3.484% 07/01/50		06/07/2023	Blackrock		967,053	1,280,000	19,572
430416-LN-5	HIGHLAND OH LOCAL SCH DIST 3.288% 12/01/54		07/20/2023	Blackrock		2,107,263	2,965,000	12,640
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION 3.858% 10/01/44		04/21/2023	Western Asset		834,510	1,000,000	2,572
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
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH 6.184% 01/01/34		06/02/2023	Various		3,963,767	3,530,000	80,538
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
45884A-H4-8	INTERMOUNTAIN PWIR AGY UT PWIR S 5.128% 07/01/34		08/11/2023	Blackrock		999,440	1,000,000	0
47770V-AZ-3	JOBSCHIO BEVERAGE SYS STWD LIQ 4.532% 01/01/35		06/16/2023	Blackrock		1,147,851	1,165,000	24,932
491552-UZ-6	KENTUCKY ST TURNPIKE AUTH ECON 5.722% 07/01/30		07/13/2023	Western Asset		2,901,458	2,830,000	7,197
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
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
544445-UE-7	LOS ANGELES CA DEPT OF ARPTS A 2.163% 05/15/35		08/11/2023	Blackrock		434,370	600,000	3,245
544445-VV-8	LOS ANGELES CA DEPT OF ARPTS A 2.811% 05/15/51		07/07/2023	Blackrock		1,004,254	1,475,000	6,450

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
544525-NZ-7	LOS ANGELES CA DEPT OF WTR & P 6.008% 07/01/39		07/20/2023	Western Asset		3,227,310	3,000,000	11,515
544646-XY-3	LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/29		07/19/2023	Western Asset		2,541,254	2,460,000	7,865
544646-XZ-0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/34		08/14/2023	Various		28,526,933	26,850,000	440,027
54651T-BN-4	LOUISIANA ST TRANSPRTN AUTH 3.080% 08/15/43		05/25/2023	Blackrock		552,915	750,000	6,738
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
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
592090-MC-5	MET GOVT NASHVILLE & DAVIDSONC 5.597% 07/01/56		08/17/2023	Various		4,247,083	4,250,000	0
59333N-T4-5	MIAMI-DADE CNTY FL SPL OBLIG 2.036% 10/01/29		06/22/2023	Blackrock		679,454	800,000	2,291
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
59333N-U8-4	MIAMI-DADE CNTY FL SPL OBLIG 2.286% 10/01/31		09/07/2023	Blackrock		2,019,975	2,500,000	25,400
59333N-U9-2	MIAMI-DADE CNTY FL SPL OBLIG 2.436% 10/01/32		08/10/2023	Various		1,802,202	2,205,000	10,957
59333P-6G-8	MIAMI-DADE CNTY FL AVIATION RE 2.507% 10/01/31		05/18/2023	Blackrock		589,918	700,000	2,486
59333P-W4-6	MIAMI-DADE CNTY FL AVIATION RE 3.556% 10/01/33		07/13/2023	Blackrock		886,940	1,000,000	10,470
59335K-CT-2	MIAMI-DADE CNTY FL SEAPORT REV 2.012% 10/01/31		04/10/2023	Blackrock		736,570	905,000	556
596564-RL-0	MIDDLESEX CNTY NJ IMPT AUTH LE 5.314% 08/15/47		09/14/2023	Western Asset		7,898,781	8,020,000	24,663
596564-SD-7	MIDDLESEX CNTY NJ IMPT AUTH LE 4.821% 08/15/32		08/10/2023	Western Asset		4,901,810	4,945,000	12,255
596564-SE-5	MIDDLESEX CNTY NJ IMPT AUTH LE 4.871% 08/15/33		07/07/2023	Blackrock		489,970	500,000	0
596564-SF-2	MIDDLESEX CNTY NJ IMPT AUTH LE 4.971% 08/15/34		07/13/2023	Various		3,950,134	4,000,000	0
596564-SH-8	MIDDLESEX CNTY NJ IMPT AUTH LE 5.171% 08/15/36		07/10/2023	Blackrock		686,490	700,000	0
596566-E7-0	MIDDLESEX CNTY NJ IMPT AUTH RE 4.917% 08/15/35		09/14/2023	Blackrock		2,806,091	2,900,000	21,935
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN MET 4.096% 01/01/32		07/10/2023	Blackrock		1,390,696	1,490,000	841
60416T-RF-7	MINNESOTA ST HSG FIN AGY 3.744% 01/01/29		08/24/2023	Blackrock		449,784	480,000	2,845
613741-KW-6	MONTGOMERY CNTY VA ECON DEV AU 2.942% 06/01/31		07/28/2023	Blackrock		2,922,399	3,345,000	14,774
630361-4J-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
64578E-MR-5	NEW JERSEY ST ECON DEV AUTH 5.298% 03/01/32		07/20/2023	Blackrock		2,209,679	2,200,000	50,280
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH 5.397% 03/01/33		04/13/2023	Various		3,114,930	3,000,000	36,430
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
646136-6R-7	NEW JERSEY ST TRANSPRTN TRUST 4.081% 06/15/39		02/17/2023	Western Asset		1,294,110	1,500,000	11,393
646136-XR-7	NEW JERSEY ST TRANSPRTN TRUST 6.561% 12/15/40		04/07/2023	Western Asset		770,695	660,000	14,073
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
64985T-DM-0	NEW YORK ST URBAN DEV CORP SAL 2.590% 03/15/35		04/20/2023	Blackrock		3,646,277	4,550,000	9,817
649902-2E-2	NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/33		08/24/2023	Western Asset		4,378,665	4,250,000	45,214
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/40		05/10/2023	Western Asset		3,932,707	3,655,000	32,408
64990F-E4-2	NEW YORK ST DORM AUTH ST PERSO 2.202% 03/15/34		06/16/2023	Various		2,914,161	3,670,000	19,593
64990F-MT-8	NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/39		06/12/2023	Western Asset		8,226,797	7,800,000	58,516
64990F-Z4-9	NEW YORK ST DORM AUTH ST PERSO 3.849% 03/15/35		08/04/2023	Blackrock		1,327,320	1,500,000	22,934
64990G-Y7-1	NEW YORK ST DORM AUTH REVENUES 2.985% 07/01/40		07/13/2023	Blackrock		775,040	1,000,000	1,327
650009-S5-3	NEW YORK ST THRUWAY AUTH 2.900% 01/01/35		08/10/2023	Blackrock		417,960	500,000	1,732
650035-TD-0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/39		07/14/2023	Western Asset		1,041,419	1,010,000	19,830
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS 5.246% 06/01/32		07/28/2023	Western Asset		1,748,408	1,750,000	15,301
664845-DG-6	NTHRN CA PWIR AGY REVENUE 5.679% 06/01/35		08/24/2023	Blackrock		1,684,194	1,655,000	22,714
672325-N9-4	OAKLAND CA UNIF SCH DIST ALAIME 2.674% 08/01/33		03/31/2023	Blackrock		661,784	800,000	3,744
684273-HC-2	ORANGE CNTY CA LOCAL TRANSPRTN 6.908% 02/15/41		06/26/2023	Western Asset		869,423	750,000	19,141
68607D-NL-5	OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/34		05/25/2023	Blackrock		1,730,927	1,605,000	3,901
68609U-HA-6	OREGON ST 5.152% 08/01/53		05/25/2023	Blackrock		3,708,270	3,740,000	3,790
70869P-MZ-7	PENNSYLVANIA ST ECON DEV FING 2.702% 06/15/34		07/27/2023	Blackrock		2,830,837	3,475,000	16,704
70869P-NC-7	PENNSYLVANIA ST ECON DEV FING 3.143% 06/15/42		06/01/2023	Blackrock		1,176,300	1,500,000	22,263
709223-ZZ-7	PENNSYLVANIA ST TPK COMM TPK 5.561% 12/01/49		05/30/2023	Blackrock		807,240	775,000	0
709224-3W-7	PENNSYLVANIA ST TURNPIKE COMMI 2.840% 12/01/31		05/12/2023	Blackrock		1,128,673	1,290,000	16,792
709224-4C-0	PENNSYLVANIA ST TURNPIKE COMMI 3.452% 12/01/43		06/29/2023	Blackrock		1,353,299	1,760,000	5,400
717868-HV-8	PHILADELPHIA PA REDEV AUTH 5.590% 09/01/41		05/18/2023	Western Asset		1,000,000	1,000,000	0
73358X-JB-9	PORT AUTH OF NEW YORK & NEW JE 5.072% 07/15/53		06/06/2023	Blackrock		320,000	320,000	0
735240-S5-3	PORT OF PORTLAND OR ARPT REVEN 3.865% 07/01/32		04/11/2023	Western Asset		1,394,415	1,500,000	16,426
76913D-GB-7	RIVERSIDE CNTY CA INFRASTRUCTU 2.230% 11/01/30		09/14/2023	Blackrock		823,220	1,000,000	8,486
76913D-GC-5	RIVERSIDE CNTY CA INFRASTRUCTU 2.330% 11/01/31		04/10/2023	Blackrock		2,094,325	2,500,000	26,051

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
769318-ES-1	RIVERSOUTH OH AUTH REVENUE 5.133% 12/01/34		07/10/2023	Blackrock		1,417,263	1,435,000	2,660
769318-EZ-5	RIVERSOUTH OH AUTH REVENUE 5.715% 12/01/49		07/20/2023	Blackrock		2,024,010	2,000,000	6,826
79467B-FT-7	SALES TAX SECURITIZATION CORP 5.293% 01/01/41		03/08/2023	Western Asset		1,463,940	1,500,000	8,381
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/40		07/13/2023	Western Asset		9,675,503	8,985,000	89,518
798136-YB-7	SAN JOSE CA ARPT REVENUE 2.560% 03/01/32		07/27/2023	Blackrock		894,028	1,070,000	11,413
798136-YE-1	SAN JOSE CA ARPT REVENUE 2.910% 03/01/35		03/09/2023	Blackrock		392,730	500,000	485
798136-YL-5	SAN JOSE CA ARPT REVENUE 3.240% 03/01/39		04/27/2023	Blackrock		396,230	500,000	2,700
798153-NQ-1	SAN JOSE CA FING AUTH LEASE RE 2.642% 06/01/35		09/07/2023	Blackrock		1,509,940	2,000,000	14,678
798189-RS-7	SAN JOSE CA EVERGREEN CMINTY CL 3.063% 09/01/45		06/16/2023	Blackrock		739,630	1,000,000	9,359
802385-SY-1	SANTA MONICA CA CMINTY CLG DIST 5.000% 08/01/42		04/13/2023	Blackrock		999,920	1,000,000	10,556
83412P-FV-9	SOLANO CNTY CA CMINTY CLG DIST 2.967% 08/01/33		04/27/2023	Blackrock		537,944	625,000	4,636
83412P-HF-2	SOLANO CNTY CA CMINTY CLG DIST 1.991% 08/01/32		07/13/2023	Blackrock		1,302,840	1,645,000	15,102
850269-EZ-0	SPRINGDALE AR SALES & USE REVE 5.210% 08/01/33		07/07/2023	Blackrock		492,055	500,000	0
850269-FA-4	SPRINGDALE AR SALES & USE REVE 5.260% 08/01/34		07/27/2023	Blackrock		1,006,190	1,000,000	0
86657M-BK-1	SUMTER LANDING FL CDD RECREATI 4.172% 10/01/47		02/17/2023	Western Asset		4,361,378	4,960,000	81,048
89602N-VL-5	TRIBOROUGH NY BRIDGE & TUNNEL 5.450% 11/15/32		08/07/2023	Blackrock		1,147,466	1,125,000	14,306
914072-KG-9	UNIV OF ARKANSAS AR UNIV REVEN 3.338% 09/15/33		05/18/2023	Blackrock		2,341,567	2,650,000	16,463
91412G-XY-6	UNIV OF CALIFORNIA CA REVENUES 4.131% 05/15/45		08/03/2023	Western Asset		1,478,694	1,700,000	15,966
923078-CY-3	VENTURA CNTY CA PUBLIC FING AU 1.962% 11/01/28		06/05/2023	Western Asset		2,478,063	2,870,000	5,496
924214-FW-4	VERMONT ST MUNI BOND BANK 6.036% 12/01/35		05/04/2023	Western Asset		3,237,210	3,000,000	78,971
92812U-X2-9	VIRGINIA ST HSG DEV AUTH CMILT 6.241% 11/01/38		10/05/2023	Various		1,250,000	1,250,000	0
92812U-X3-7	VIRGINIA ST HSG DEV AUTH CMILT 6.404% 11/01/43		10/05/2023	Various		2,500,000	2,500,000	0
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMILT 6.514% 11/01/48		10/05/2023	Various		2,500,000	2,500,000	0
92812U-X5-2	VIRGINIA ST HSG DEV AUTH CMILT 6.534% 11/01/53		10/05/2023	Various		835,000	835,000	0
92812V-D2-9	VIRGINIA ST HSG DEV AUTH 3.834% 04/01/55		06/05/2023	Western Asset		1,168,170	1,500,000	10,544
92817S-TB-4	VIRGINIA ST PUBLIC SCH AUTH 5.512% 08/01/30		08/24/2023	Blackrock		343,454	340,000	1,406
929833-BY-6	WACO TX EDUCNTL FIN CORP REVEN 2.844% 03/01/40		06/07/2023	Blackrock		1,399,488	1,845,000	14,126
982674-NK-5	WYANDOTTE CNTY/KANSAS CITY KS 2.061% 09/01/30		06/16/2023	Blackrock		1,245,210	1,500,000	9,446
982674-NL-3	WYANDOTTE CNTY/KANSAS CITY KS 2.181% 09/01/31		05/25/2023	Blackrock		651,638	795,000	4,287
<b>0909999999 Subtotal - Bonds - U.S. Special Revenues</b>						<b>456,437,236</b>	<b>471,255,836</b>	<b>3,308,555</b>
00109L-AA-1	ADT SEC CORP 4.125% 08/01/29		04/17/2023	Various		1,649,819	1,900,000	6,583
00111N-AA-3	Achieve Mortgage SERIES 2023HE2 CLASS A 7.500% 10/25/38		10/11/2023	Jefferies & Co		2,118,458	2,122,320	0
00115A-AQ-2	AEP Transmission Co LLC 5.400% 03/15/53		06/16/2023	Western Asset		1,009,781	990,000	14,076
00206R-CP-5	AT&T INC 4.500% 05/15/35		05/15/2023	Blackrock		1,215,968	1,310,000	328
00206R-DJ-8	AT&T INC 4.500% 03/09/48		05/18/2023	Western Asset		2,910,573	3,410,000	20,368
00206R-KH-4	AT&T INC 2.250% 02/01/32		04/12/2023	Western Asset		1,794,880	2,200,000	9,063
00206R-MT-6	AT&T INC 5.400% 02/15/34		05/30/2023	Blackrock		2,038,272	2,045,000	0
00249F-AA-5	A&D Mortgage Trust SERIES 2023QM3 CLASS A1 6.733% 07/25/68		11/17/2023	Cantor Fitzgerald		9,605,477	9,650,715	36,099
00287Y-BX-6	ABBVIE INC 3.200% 11/21/29		03/23/2023	Western Asset		298,630	320,000	3,584
00287Y-CB-3	ABBVIE INC 4.250% 11/21/49		06/01/2023	Western Asset		289,557	340,000	3,119
00287Y-DA-4	ABBVIE INC 4.850% 06/15/44		08/17/2023	Western Asset		281,549	320,000	2,845
003000-AA-4	ABERCROMBIE & FITCH MANA 8.750% 07/15/25		03/06/2023	Jefferies & Co		503,680	500,000	6,441
00792F-AA-6	Affirm Inc SERIES 2023B CLASS A 6.820% 09/15/28		12/05/2023	Morgan Stanley DWD		2,176,332	2,165,000	9,023
00792F-AF-5	Affirm Inc SERIES 2023B CLASS 1A 6.820% 09/15/28		12/12/2023	Brean Capital		1,506,094	1,500,000	0
00834J-AE-0	Affirm Inc SERIES 2023A CLASS 1A 6.610% 01/18/28		12/04/2023	Morgan Stanley DWD		2,003,750	2,000,000	7,712
00834K-AA-5	Affirm Inc AFFRM 2023-X1 A 7.110% 11/15/28		12/07/2023	Robert W. Baird & Co		6,016,875	6,000,000	29,625
00914A-AK-8	AIR LEASE CORP 3.125% 12/01/30		04/13/2023	Blackrock		10,607,561	12,650,000	118,819
00914A-AQ-5	AIR LEASE CORP 2.100% 09/01/28		03/30/2023	Western Asset		1,877,486	2,240,000	3,677
00914A-AR-3	AIR LEASE CORP 2.200% 01/15/27		06/05/2023	Western Asset		2,574,533	2,900,000	22,513
00914A-AS-1	AIR LEASE CORP 2.875% 01/15/32		07/06/2023	Various		8,049,892	10,193,000	55,347
00914A-AT-9	AIR LEASE CORP 5.850% 12/15/27		04/03/2023	Western Asset		1,214,196	1,200,000	23,400
00914A-AU-6	AIR LEASE CORP 5.300% 02/01/28		01/10/2023	Various		2,467,875	2,500,000	0
012653-AE-1	Albemarle Corp 5.050% 06/01/32		08/31/2023	Blackrock		1,509,856	1,600,000	21,098
013092-AB-7	ALBERTSONS COS/SAFEWAY 5.875% 02/15/28		02/27/2023	MarketAxess		242,555	250,000	653
01309Q-AA-6	ALBERTSONS COS/SAFEWAY 6.500% 02/15/28		03/09/2023	Various		992,770	1,000,000	2,708

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
015271-BA-6	ALEXANDRIA REAL ESTATE E 4.750% 04/15/35		04/06/2023	Various		8,648,530	9,000,000	58,056
019736-AG-2	Allison Transmission Inc 3.750% 01/30/31		03/28/2023	Various		1,245,270	1,500,000	4,453
02005N-BS-8	ALLY FINANCIAL INC 6.700% 02/14/33		02/08/2023	Morgan Stanley DVID		978,180	1,000,000	0
02528B-AE-4	American Credit Acceptance Re SERIES 20211 CLASS C 0.830% 03/15/27		03/24/2023	Deutsche Bank		39,522	40,162	14
025816-DA-4	American Express Co 4.420% 08/03/33		04/26/2023	Blackrock		1,034,554	1,080,000	11,271
025816-DK-2	American Express Co 5.625% 07/28/34		09/07/2023	Western Asset		4,624,925	4,740,000	15,316
02665W-EH-0	AMERICAN HONDA FINANCE 4.600% 04/17/30		07/20/2023	Western Asset		2,365,714	2,420,000	27,485
03027X-AU-4	American Tower Corp 3.950% 03/15/29		09/08/2023	Blackrock		2,026,981	2,200,000	38,622
03027X-BA-7	American Tower Corp 2.900% 01/15/30		05/04/2023	Blackrock		3,349,598	3,800,000	34,025
03027X-BZ-2	American Tower Corp 5.650% 03/15/33		06/30/2023	Blackrock		1,428,210	1,400,000	26,806
03027X-CD-0	American Tower Corp 5.550% 07/15/33		06/13/2023	Blackrock		4,006,840	4,000,000	12,333
031162-DP-2	Amgen Inc 5.150% 03/02/28		02/17/2023	Blackrock		1,501,575	1,500,000	0
031162-DO-0	Amgen Inc 5.250% 03/02/30		03/30/2023	Western Asset		1,496,802	1,480,000	4,495
031162-DR-8	Amgen Inc 5.250% 03/02/33		04/12/2023	Various		1,922,789	1,900,000	6,286
031162-DT-4	Amgen Inc 5.650% 03/02/53		08/14/2023	Blackrock		2,462,795	2,500,000	53,204
031652-BK-5	AMKOR TECHNOLOGY INC 6.625% 09/15/27		04/17/2023	Various		1,952,755	1,950,000	39,069
03464E-AA-0	Angel Oak Mortgage Trust SERIES 20214 CLASS A1 1.035% 01/20/65		12/20/2023	Nomura Securities		3,718,362	4,592,342	2,773
03464P-AA-5	Angel Oak Mortgage Trust SERIES 20222 CLASS A1 3.353% 01/25/67		10/24/2023	Stone X		661,411	775,174	1,805
03465C-AA-3	Angel Oak Mortgage Trust AOMT 2021-1 A1 0.909% 01/25/66		12/20/2023	JP Morgan		4,303,947	5,097,866	2,703
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		06/29/2023	Blackrock		6,038,858	6,350,000	125,331
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR 8.200% 01/15/39		08/10/2023	Blackrock		1,529,880	1,200,000	7,927
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR 5.550% 01/23/49		08/03/2023	Western Asset		3,482,301	3,370,000	53,823
035240-AF-7	ANHEUSER-BUSCH INBEV WOR 5.875% 06/15/35		07/19/2023	Western Asset		434,504	400,000	2,350
035242-AM-8	ANHEUSER-BUSCH INBEV FIN 4.700% 02/01/36		08/17/2023	Blackrock		466,355	500,000	1,306
036752-AT-0	ELEVANCE HEALTH INC 4.100% 05/15/32		05/18/2023	Western Asset		940,260	1,000,000	797
03764#-AA-4	Apollo Core Class A 4.500% 06/30/32		06/30/2023	ATHENE		170,348	170,348	0
03764#-AA-4	Apollo Core Class A 4.500% 06/30/32		12/31/2023	Interest Capitalization		89,678	89,678	0
03764#-AB-2	Apollo Core Class B 6.000% 06/30/32		06/30/2023	ATHENE		153,357	153,357	0
03764#-AB-2	Apollo Core Class B 6.000% 06/30/32		12/31/2023	Interest Capitalization		63,958	63,958	0
03789X-AF-5	Applebees/IHOP Funding LLC SERIES 20231A CLASS A2 7.824% 03/05/53		03/31/2023	Various		3,034,883	3,000,000	0
03969Y-AC-2	ARDAGH METAL PACKAGING 6.000% 06/15/27		02/17/2023	Citigroup Global		2,910,000	3,000,000	33,500
040555-DE-1	Arizona Pub Svc Co 6.350% 12/15/32		04/20/2023	Blackrock		1,423,008	1,309,091	38,331
04316J-AE-9	ARTHUR J GALLAGHER & CO 5.750% 03/02/53		05/19/2023	Blackrock		3,717,844	3,800,000	49,163
04433L-AA-0	ASHLAND LLC 3.375% 09/01/31		03/09/2023	Various		1,155,459	1,450,000	19,631
045054-AQ-6	Ashtead Capital 5.550% 05/30/33		01/24/2023	JP Morgan		1,995,340	2,000,000	0
05335J-AB-9	Auxilior Term Funding LLC SERIES 20231A CLASS A2 6.180% 12/15/28		12/01/2023	JP Morgan		499,951	500,000	0
053484-AD-3	AVALONBAY COMMUNITIES 5.000% 02/15/33		02/22/2023	Various		1,403,438	1,400,000	14,556
05352T-AB-5	AVANTOR FUNDING INC 3.875% 11/01/29		02/21/2023	JP Morgan		341,252	400,000	4,822
05565E-BS-3	BMW US Capital 2.550% 04/01/31		02/17/2023	Blackrock		2,519,130	3,000,000	29,963
05565E-BX-2	BMW US Capital 1.950% 08/12/31		02/16/2023	Blackrock		2,990,238	3,765,000	1,835
05565E-CE-3	BMW US Capital 5.050% 08/11/28		09/07/2023	Western Asset		1,890,963	1,910,000	3,163
05565E-CF-0	BMW US Capital 5.150% 08/11/33		09/14/2023	Western Asset		4,972,474	5,030,000	11,360
058498-AW-6	Ball Corp 2.875% 08/15/30		03/28/2023	JP Morgan		1,066,651	1,350,000	1,601
06051G-GR-4	Bank of America Corp 3.583% 07/21/28		02/02/2023	Direct		2,500,000	2,500,000	2,745
071813-CP-2	Baxter International Inc 2.272% 12/01/28		08/10/2023	Blackrock		513,360	600,000	2,764
071813-CS-6	Baxter International Inc 2.539% 02/01/32		05/19/2023	Blackrock		3,584,374	4,430,000	34,388
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
07274N-AN-3	BAYER US FINANCE II LLC 4.625% 06/25/38		06/16/2023	Blackrock		786,996	900,000	20,350
07274N-AQ-6	BAYER US FINANCE II LLC 4.875% 06/25/48		02/16/2023	Blackrock		6,693,680	7,610,000	57,709
073096-AF-6	Bayport Polymers LLC Series C 5.050% 02/15/33		02/15/2023	Direct-Private Placement		8,000,000	8,000,000	0
073096-BF-9	Bayport Polymers LLC Series D 5.150% 02/15/35		02/15/2023	Direct-Private Placement		12,000,000	12,000,000	0
090572-AQ-1	Bio Rad Laboratories Inc 3.700% 03/15/32		05/23/2023	Blackrock		4,717,060	5,360,000	66,493
09261B-AK-6	BLACKSTONE HOLDINGS FINA 6.200% 04/22/33		06/01/2023	Western Asset		8,260,483	7,990,000	64,706
097023-CN-3	Boeing Co 5.805% 05/01/50		09/08/2023	Various		7,000,905	7,050,000	99,124
09739D-AD-2	BOISE CASCADE COMPANY 4.875% 07/01/30		04/17/2023	Various		790,061	900,000	10,590

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
10112R-BB-9	BOSTON PROPERTIES LP 3.400% 06/21/29		02/16/2023	Blackrock		2,551,737	2,930,000	16,603
10115C-AA-2	BOSTON UNIVERSITY 5.200% 10/01/45		06/22/2023	Western Asset		1,004,530	1,000,000	12,278
10569E-AA-9	BRAVO Residential Funding Tru SERIES 2021NQM2 CLASS A1 0.970% 03/25/60		12/20/2023	JP Morgan		1,310,546	1,412,809	799
10569H-AA-2	BRAVO Residential Funding Tru SERIES 2023NQM7 CLASS A1 7.130% 09/25/63		10/20/2023	Goldman Sachs & Company		4,443,704	4,443,722	26,403
110122-CR-7	Bristol-Myers Squibb Co 4.250% 10/26/49		09/07/2023	Western Asset		2,824,088	3,440,000	48,214
11135F-BL-4	BROADCOM INC 3.469% 04/15/34		05/04/2023	Blackrock		4,929,178	5,965,000	13,220
11135F-BR-1	BROADCOM INC 4.000% 04/15/29		06/20/2023	Blackrock		1,020,426	1,100,000	8,189
11135F-BV-2	BROADCOM INC 4.926% 05/15/37		02/16/2023	Western Asset		879,120	1,000,000	13,136
12116L-AA-7	BURFORD CAPITAL GBLB FIN 6.250% 04/15/28		10/24/2023	PineBridge		1,215,688	1,325,000	2,530
12189L-BK-6	BURLINGTN NORTH SANTA FE 5.200% 04/15/54		08/03/2023	Western Asset		2,212,629	2,300,000	17,738
12510H-AS-9	Capital Automotive Reit SERIES 20231A CLASS A1 5.750% 09/15/53		09/14/2023	Nikko Securities America		963,707	990,000	0
12516W-AA-9	CENT Trust 2023-CITY CENT Trust 2023-CITY A 7.976% 09/15/28		08/16/2023	Morgan Stanley DVID		1,600,000	1,600,000	0
12527G-AD-5	CF INDUSTRIES INC 4.950% 06/01/43		04/03/2023	Blackrock		3,046,155	3,500,000	59,675
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		07/28/2023	Blackrock		16,153,180	16,720,000	128,241
125523-AK-6	Cigna Corp 4.900% 12/15/48		06/12/2023	Western Asset		1,914,296	2,070,000	40,252
125523-CL-2	CIGNA GROUP/THE 2.400% 03/15/30		03/30/2023	Western Asset		1,141,940	1,320,000	1,264
12653C-AJ-7	CNX RESOURCES CORP 6.000% 01/15/29		04/17/2023	Various		373,511	400,000	4,558
12653C-AK-4	CNX RESOURCES CORP 7.375% 01/15/31		01/10/2023	Morgan Stanley DVID		986,500	1,000,000	21,715
12659P-AA-1	Credit Suisse Mortgage Trust SERIES 2021NQM4 CLASS A1 1.101% 05/25/66		10/02/2023	BMO Capital Markets		4,197,253	5,298,836	324
12662K-AA-7	Credit Suisse Mortgage Trust SERIES 2021NQM6 CLASS A1 1.174% 07/25/66		10/24/2023	Barclays Capital		1,909,144	2,502,257	2,040
126650-CZ-1	CVS Health Corp 5.050% 03/25/48		06/16/2023	Western Asset		1,874,664	2,048,070	14,914
126650-DJ-6	CVS Health Corp 3.750% 04/01/30		08/04/2023	Blackrock		2,045,475	2,250,000	29,766
126650-DT-4	CVS Health Corp 5.125% 02/21/30		03/30/2023	Western Asset		645,389	640,000	3,827
126650-DU-1	CVS Health Corp 5.250% 02/21/33		06/14/2023	Various		5,414,733	5,380,000	72,205
126650-DZ-0	CVS Health Corp 5.875% 06/01/53		08/24/2023	Blackrock		532,829	550,000	7,719
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		09/01/2023	Interest Capitalization		34	34	0
133434-AB-6	CAMERON LNG LLC 3.302% 01/15/35		08/03/2023	Western Asset		9,661,365	11,630,000	89,917
134011-AL-9	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		02/02/2023	Direct		6,955,586	5,817,917	120,555
14040H-CN-3	Capital One Financial 3.273% 03/01/30		07/17/2023	Blackrock		2,497,451	2,900,000	36,385
14040H-CT-0	Capital One Financial 5.268% 05/10/33		01/11/2023	UBS		4,741,050	5,000,000	46,095
14040H-CY-9	Capital One Financial 5.817% 02/01/34		01/25/2023	Various		6,028,320	6,000,000	0
14310Q-AA-6	CARLYLE GMS FINANCE MM CLO LL SERIES 20151A CLASS A11R 7.209% 10/15/31		02/02/2023	Wells Fargo		492,500	500,000	1,762
144285-AL-7	Carpenter Technology 6.375% 07/15/28		03/27/2023	Various		551,536	572,000	5,637
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		02/07/2023	MarketAxess		3,777,960	4,000,000	27,750
15189X-BB-3	CENTERPOINT ENER HOUSTON 4.950% 04/01/33		06/21/2023	Western Asset		9,502,774	9,440,000	83,369
15189X-BC-1	CENTERPOINT ENER HOUSTON 5.300% 04/01/53		06/12/2023	Western Asset		2,493,848	2,470,000	23,912
15189Y-AH-9	Centerpoint Energy Resources 5.400% 03/01/33		08/17/2023	Blackrock		10,561,821	10,150,000	89,910
153527-AN-6	Central Garden & Pet Company 4.125% 10/15/30		03/27/2023	Various		1,778,586	2,100,000	33,590
161175-AZ-7	Charter Comm Opt LLC/Cap 6.384% 10/23/35		08/10/2023	Blackrock		487,765	500,000	9,842
161175-BA-1	Charter Comm Opt LLC/Cap 6.484% 10/23/45		06/01/2023	Blackrock		455,085	500,000	3,782
161175-BK-9	Charter Comm Opt LLC/Cap 4.200% 03/15/28		02/22/2023	Western Asset		3,333,210	3,600,000	65,730
161175-BN-3	Charter Comm Opt LLC/Cap 5.750% 04/01/48		04/12/2023	Western Asset		170,192	200,000	415
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
161175-CA-0	Charter Comm Opt LLC/Cap 3.900% 06/01/52		02/22/2023	Western Asset		317,380	500,000	4,496
161175-CJ-1	Charter Comm Opt LLC/Cap 4.400% 04/01/33		02/16/2023	Western Asset		1,731,880	2,000,000	34,222
16159P-AD-1	Chase Mortgage Finance Corpor SERIES 20231 CLASS A2 6.000% 06/25/54		09/14/2023	JP Morgan		11,671,804	11,858,953	51,389
169905-AG-1	Choice Hotels Intl Inc 3.700% 01/15/31		02/07/2023	Various		10,330,626	11,650,000	26,224
171239-AG-1	CHUBB INA HOLDINGS INC 1.375% 09/15/30		04/06/2023	Western Asset		1,007,033	1,240,000	883
171779-AL-5	CIENA Corporation 4.000% 01/31/30		03/09/2023	Various		1,152,572	1,350,000	4,006
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		06/22/2023	PineBridge		2,665,000	2,665,000	0
17888H-AB-9	CIVITAS RESOURCES INC 8.750% 07/01/31		06/22/2023	PineBridge		6,111,260	6,085,000	0
184496-AQ-0	Clean Harbors Inc 6.375% 02/01/31		02/27/2023	Various		499,700	500,000	1,638
	Apogem Class A Note 7.831% 01/17/36		12/29/2023	Direct-Private Placement		101,500,000	101,500,000	0
	Apogem Class B Note 12.081% 01/17/36		12/29/2023	Direct-Private Placement		21,000,000	21,000,000	0
19565C-AA-8	COLONIAL ENTERPRISES INC 3.250% 05/15/30		05/12/2023	Blackrock		1,183,403	1,300,000	117

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
19828T-AA-4	COLUMBIA PIPELINES OPCO 5.927% 08/15/30		09/14/2023	Western Asset		3,111,725	3,100,000	10,998
19828T-AB-2	COLUMBIA PIPELINES OPCO 6.036% 11/15/33		10/05/2023	Various		14,591,062	14,615,000	34,841
19828T-AC-0	COLUMBIA PIPELINES OPCO 6.544% 11/15/53		10/05/2023	Western Asset		3,468,849	3,500,000	23,377
20030N-AC-5	Comcast Corp 7.050% 03/15/33		06/16/2023	Blackrock		1,964,928	1,700,000	31,960
20030N-AK-7	Comcast Corp 6.500% 11/15/35		07/17/2023	Blackrock		3,602,624	3,200,000	36,978
20030N-CK-5	Comcast Corp 4.000% 03/01/48		06/16/2023	Western Asset		5,033,587	6,070,000	69,684
20030N-EF-4	Comcast Corp 5.350% 05/15/53		08/10/2023	Blackrock		972,350	1,000,000	14,118
200339-EX-3	Comerica Bank 5.332% 08/25/33		01/17/2023	Pierpont		9,091,020	9,139,000	194,917
201723-AQ-6	Commercial Metals 4.125% 01/15/30		04/17/2023	Various		2,614,748	2,975,000	17,743
202795-JP-6	Commonwealth Edison Co 4.000% 03/01/49		08/11/2023	Western Asset		945,276	1,200,000	21,867
202795-JY-7	Commonwealth Edison Co 5.300% 02/01/53		07/27/2023	Western Asset		1,439,842	1,400,000	39,956
20826F-BE-5	CONOCOPHILLIPS COMPANY 5.300% 05/15/53		09/07/2023	Western Asset		1,420,200	1,500,000	22,378
20826F-BF-2	CONOCOPHILLIPS COMPANY 5.050% 09/15/33		09/07/2023	Western Asset		1,176,540	1,200,000	4,040
209111-GD-9	Consolidated Edison 6.150% 11/15/52		09/14/2023	Western Asset		5,543,176	5,140,000	81,696
209111-GE-7	Consolidated Edison 5.200% 03/01/33		08/03/2023	Western Asset		2,004,430	2,000,000	46,511
21036P-BP-2	Constellation Brands Inc 4.900% 05/01/33		05/12/2023	Blackrock		1,991,920	2,000,000	4,083
212015-AV-3	Continental Resources Inc 2.875% 04/01/32		02/22/2023	Western Asset		1,143,820	1,500,000	16,891
224044-CF-2	Cox Communications Inc 4.800% 02/01/35		05/04/2023	Blackrock		2,951,693	3,160,000	40,869
224044-CL-9	Cox Communications Inc 1.800% 10/01/30		06/09/2023	Blackrock		3,215,630	4,100,000	14,760
224044-CS-4	Cox Communications Inc 5.700% 06/15/33		07/06/2023	Blackrock		496,735	500,000	1,583
224092-AA-4	CP EF Asset Securitization LLC SERIES 20231A CLASS A 7.480% 03/15/32		11/10/2023	Sun Trust Robinson Humphrey		2,848,276	2,862,471	0
225310-AQ-4	CREDIT ACCEPTANCE CORP 9.250% 12/15/28		12/05/2023	PineBridge		1,167,000	1,167,000	0
226373-AT-5	CRESTWOOD MIDSTREAM PART 7.375% 02/01/31		04/17/2023	Various		4,909,019	4,900,000	11,677
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
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
22966R-AH-9	CUBESMART LP 2.250% 12/15/28		07/20/2023	Blackrock		2,035,752	2,400,000	5,850
23166M-AA-1	CUSHMAN & WAKEFIELD US 6.750% 05/15/28		02/28/2023	Various		2,393,625	2,500,000	37,969
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211 4.021% 05/20/49		06/07/2023	Barclays Capital		1,088,970	1,158,575	2,459
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		07/14/2023	Various		3,451,692	3,772,550	14,124
233046-AQ-4	DB Master Finance LLC SERIES 20211A CLASS A211 2.493% 11/20/51		07/14/2023	Stone X		239,194	284,200	1,141
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		07/17/2023	Various		6,335,437	7,952,700	12,762
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125% 05/15/29		07/13/2023	Blackrock		2,960,700	3,000,000	26,479
23338V-AK-2	DTE ELECTRIC CO 2.250% 03/01/30		06/29/2023	Western Asset		2,332,060	2,730,000	19,128
23338V-AS-5	DTE ELECTRIC CO 5.200% 04/01/33		06/29/2023	Blackrock		1,521,270	1,500,000	26,000
23338V-AT-3	DTE ELECTRIC CO 5.400% 04/01/53		07/13/2023	Western Asset		3,765,981	3,660,000	64,926
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		04/06/2023	Wells Fargo		1,343,030	1,338,429	5,848
233853-AQ-3	DAIMLER TRUCKS FINAN NA 5.125% 01/19/28		02/16/2023	Blackrock		5,521,263	5,570,000	25,374
235036-4V-9	DALLAS-FORT WORTH TX INTERNATI 3.344% 11/01/45		09/07/2023	Western Asset		779,961	1,050,000	12,679
23503C-CH-8	DALLAS-FORT WORTH TX INTERNATI 5.045% 11/01/47		08/04/2023	Blackrock		602,663	625,000	438
235825-AJ-5	DANA HOLDING CORP 4.500% 02/15/32		03/06/2023	Jefferies & Co		204,725	250,000	719
237266-AH-4	Darling International Inc 5.250% 04/15/27		03/27/2023	Various		3,179,221	3,300,000	63,292
23918K-AS-7	DAVITA INC 4.625% 06/01/30		10/20/2023	PineBridge		821,625	1,050,000	19,290
246688-AF-2	Delhaize America Inc 9.000% 04/15/31		01/05/2023	Morgan Stanley DWD		5,386,220	4,424,000	92,904
24703D-BL-4	DELL INT LLC / EMC CORP 5.750% 02/01/33		01/09/2023	Various		998,290	1,000,000	0
247158-AX-2	DELOITTE LLP Series A 5.070% 05/30/33		05/31/2023	Direct-Private Placement		9,998,592	9,998,592	0
247158-AY-0	DELOITTE LLP Series B 5.170% 05/30/35		05/31/2023	Direct-Private Placement		9,998,564	9,998,564	0
251526-CK-3	Deutsche Bank NY 3.035% 05/28/32		05/04/2023	Blackrock		977,244	1,225,000	16,524
251526-CP-2	Deutsche Bank NY 2.311% 11/16/27		03/02/2023	Blackrock		7,446,826	8,600,000	60,728
251526-CS-6	Deutsche Bank NY 6.720% 01/18/29		03/09/2023	Blackrock		7,089,899	6,970,000	55,050
251799-AA-0	DEVON ENERGY CORPORATION 7.950% 04/15/32		09/07/2023	Western Asset		10,240,492	8,840,000	207,535
25179M-AL-7	Devon Energy Corp 5.600% 07/15/41		04/26/2023	Western Asset		2,757,489	2,850,000	40,452
25179M-AU-7	Devon Energy Corp 5.000% 06/15/45		10/05/2023	Western Asset		3,101,753	3,670,000	58,219
25278X-AV-1	DIAMONDBACK ENERGY INC 6.250% 03/15/33		08/04/2023	Various		25,780,147	24,580,000	303,019
25278X-AW-9	DIAMONDBACK ENERGY INC 6.250% 03/15/53		06/21/2023	Western Asset		1,588,290	1,590,000	23,635
25389J-AT-3	DIGITAL REALTY TRUST LP 4.450% 07/15/28		03/24/2023	Blackrock		2,681,784	2,800,000	25,266



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
25389J-AU-0	DIGITAL REALTY TRUST LP 3.600% 07/01/29		05/04/2023	Blackrock		8,520,370	9,455,000	106,709
256677-AN-5	Dollar General Corp 5.200% 07/05/28		06/05/2023	Blackrock		4,393,769	4,395,000	0
256677-AP-0	Dollar General Corp 5.450% 07/05/33		10/05/2023	Blackrock		912,340	1,000,000	18,621
256746-AK-4	Dollar Tree Inc 3.375% 12/01/51		06/23/2023	Western Asset		295,588	440,000	891
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.116% 07/25/48		01/06/2023	Guggenheim		3,210,067	3,372,500	28,919
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		06/06/2023	Various		7,028,740	7,878,063	20,334
25755T-AP-5	Dominos Pizza Master Issuer L SERIES 20211A CLASS A211 3.151% 04/25/51		06/06/2023	Various		1,335,343	1,608,750	5,867
26210B-AE-3	Drive Auto Receivables Trust SERIES 20211 CLASS C 1.020% 06/15/27		03/24/2023	Barclays Capital		510,353	520,271	192
26442E-AJ-9	DUKE ENERGY OHIO INC 5.250% 04/01/33		06/12/2023	Various		10,662,304	10,460,000	78,744
26442E-AK-6	DUKE ENERGY OHIO INC 5.650% 04/01/53		06/05/2023	Western Asset		4,769,331	4,640,000	38,511
26875P-AU-5	EOG Resources Inc 4.375% 04/15/30		04/06/2023	Western Asset		1,397,468	1,400,000	28,583
26884A-BM-4	ERP Operating LP 2.500% 02/15/30		05/05/2023	Blackrock		1,229,168	1,415,000	8,254
26884L-AL-3	EQT CORP 5.000% 01/15/29		02/22/2023	Western Asset		2,361,425	2,500,000	12,708
26884L-AN-9	EQT CORP 3.625% 05/15/31		06/13/2023	Blackrock		1,713,920	2,000,000	6,042
26884L-AQ-2	EQT CORP 5.700% 04/01/28		09/07/2023	Western Asset		1,489,030	1,500,000	36,733
26884T-AW-2	ERAC USA FINANCE COMPANY 4.900% 05/01/33		08/24/2023	Blackrock		531,135	550,000	8,759
277432-AX-8	Eastman Chemical 5.750% 03/08/33		04/06/2023	Blackrock		5,073,356	4,910,000	25,880
278062-AD-6	Eaton Corp 4.000% 11/02/32		08/10/2023	Blackrock		6,586,464	7,100,000	58,556
283677-AX-0	El Paso Electric 7.500% 03/15/38		01/10/2023	Keybank Capital Markets		272,010	250,000	6,094
28622H-AB-7	ELEVANCE HEALTH INC 4.750% 02/15/33		03/30/2023	Western Asset		2,150,484	2,200,000	8,822
28622H-AC-5	ELEVANCE HEALTH INC 5.125% 02/15/53		06/01/2023	Western Asset		712,994	740,000	9,345
29273V-AQ-3	ENERGY TRANSFER LP 5.750% 02/15/33		06/16/2023	Blackrock		1,508,280	1,500,000	44,802
29277V-AA-4	ENERGY NEW ORLEANS STORM REC SERIES 20151 CLASS A 2.670% 06/01/27		01/31/2023	RBC Capital Markets		34,751	35,741	162
29379V-AT-0	Enterprise Products Oper 5.950% 02/01/41		06/12/2023	Western Asset		4,041,487	3,860,000	45,564
29379V-BW-2	Enterprise Products Oper 4.200% 01/31/50		05/03/2023	Western Asset		414,685	500,000	5,542
29444U-BH-8	Equinix Inc 2.150% 07/15/30		05/16/2023	Blackrock		3,981,346	4,870,000	32,489
29444U-BU-9	Equinix Inc 3.900% 04/15/32		08/10/2023	Blackrock		2,492,588	2,800,000	36,097
30036F-AB-7	EVERGY KANSAS CENTRAL 5.700% 03/15/53		08/24/2023	Blackrock		740,055	750,000	19,475
30165J-AE-6	Exeter Automobile Receivables EART 2021-4A C 1.460% 10/15/27		12/08/2023	RBC Capital Markets		3,909,219	4,000,000	4,380
30225V-AK-3	EXTRA SPACE STORAGE LP 5.500% 07/01/30		07/06/2023	Blackrock		2,550,470	2,600,000	9,533
30225V-AL-1	EXTRA SPACE STORAGE LP 3.500% 07/01/26		07/25/2023	Tax Free Exchange		15,970,850	16,000,000	37,333
30225V-AN-7	EXTRA SPACE STORAGE LP 4.000% 06/15/29		07/25/2023	Tax Free Exchange		1,412,153	1,500,000	6,667
302455-AA-8	FIGRE Trust SERIES 2023HE1 CLASS A 5.850% 03/25/53		11/22/2023	JP Morgan		4,072,870	4,132,272	1,343
30303M-BH-8	Facebook Inc 3.850% 08/15/32		03/23/2023	Western Asset		590,864	640,000	2,350
30303M-BL-9	Facebook Inc 4.600% 05/15/28		06/16/2023	Western Asset		2,659,462	2,660,000	9,297
30303M-BN-5	Facebook Inc 4.950% 05/15/33		06/16/2023	Western Asset		6,937,980	6,950,000	24,721
31620M-AU-0	Fidelity National Information 4.500% 08/15/46		03/03/2023	Blackrock		839,234	1,050,000	2,888
31620M-BY-1	Fidelity National Information 5.100% 07/15/32		05/15/2023	Blackrock		5,076,702	5,160,000	68,357
31620M-BZ-8	Fidelity National Information 5.625% 07/15/52		07/13/2023	Blackrock		9,640,471	10,050,000	73,219
33830G-AA-9	FIVE CORNERS FND TR III 5.791% 02/15/33		04/13/2023	Western Asset		3,243,773	3,180,000	9,504
33830J-AE-5	Five Guys Funding, LLC SERIES 20231A CLASS A2 7.549% 01/26/54		11/17/2023	Guggenheim		3,000,000	3,000,000	0
33835P-AA-4	FIVE CORNERS FND TR IV 5.997% 02/15/53		05/03/2023	Western Asset		1,701,515	1,670,000	7,666
33843F-AE-8	Flagship Credit Auto Trust SERIES 20201 CLASS C 2.240% 01/15/26		03/30/2023	Barclays Capital		42,027	42,586	48
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26		03/30/2023	Wells Fargo		534,455	532,625	1,638
341081-FQ-5	Florida Pwr & Lt Co 3.950% 03/01/48		08/17/2023	Blackrock		1,496,250	1,900,000	35,440
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
341081-GQ-4	Florida Pwr & Lt Co 4.800% 05/15/33		07/13/2023	Western Asset		12,184,924	12,280,000	48,885
344849-AA-2	Foot Locker Inc 4.000% 10/01/29		03/06/2023	Jefferies & Co		208,158	250,000	4,361
34501*-AD-5	NFL Trust XV Series 2023-XV-D 5.570% 10/05/35		03/28/2023	Direct-Private Placement		2,000,000	2,000,000	0
34501*-AE-3	NFL Trust XV Series 2023-XV-E 5.670% 10/05/38		03/28/2023	Direct-Private Placement		4,000,000	4,000,000	0
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
350930-AA-1	FOUNDRY JV HOLDCO LLC 5.875% 01/25/34		05/10/2023	Western Asset		1,975,260	2,000,000	0
35671D-BJ-3	Freeport McMoRan Inc 5.400% 11/14/34		10/05/2023	Western Asset		3,726,885	3,910,000	48,188
35671D-CF-0	Freeport McMoRan Inc 4.250% 03/01/30		09/14/2023	Western Asset		2,440,804	2,700,000	2,904
35671D-CG-8	Freeport McMoRan Inc 4.375% 08/01/28		07/19/2023	Western Asset		6,949,808	7,380,000	136,707

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
359694-AB-2	HB Fuller Company 4.000% 02/15/27		03/28/2023	JP Morgan		1,045,583	1,150,000	2,050
361448-BL-6	GATX CORP 5.450% 09/15/33		07/21/2023	Blackrock		987,000	1,000,000	12,414
36166R-AA-2	GCAT SERIES 2020Q2 CLASS A1 1.555% 04/25/65		11/20/2023	Barclays Capital		429,889	478,985	434
36169D-AA-0	GCAT SERIES 2023Q2 CLASS A1 5.837% 11/25/67		11/21/2023	BNP Paribas		1,693,472	1,721,172	6,419
361841-AR-0	GLP CAPITAL LP / FIN II 3.250% 01/15/32		09/15/2023	Blackrock		1,516,314	1,900,000	10,978
36267V-AH-6	GE HEALTHCARE HLDG LLC 5.857% 03/15/30		08/17/2023	Western Asset		3,868,050	3,790,000	72,048
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
36267V-AM-5	GE HEALTHCARE HLDG LLC 6.377% 11/22/52		10/05/2023	Western Asset		3,022,820	2,844,000	37,248
36268A-AG-3	GS Mortgage-Backed Securities SERIES 2023PJ5 CLASS A4 6.500% 02/25/54		10/17/2023	Goldman Sachs & Company		931,988	953,746	5,166
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54		08/18/2023	Goldman Sachs & Company		9,302,832	9,488,148	47,441
362938-AG-7	GS Mortgage-Backed Securities SERIES 2023PJ2 CLASS A4 5.500% 05/25/53		10/06/2023	Goldman Sachs & Company		4,371,879	4,652,481	7,108
366651-AC-1	GARTNER INC 4.500% 07/01/28		02/27/2023	Janney Montgomery		230,443	250,000	1,875
37045V-AQ-3	General Motors Co 5.400% 04/01/48		03/24/2023	Blackrock		683,472	800,000	21,240
37045V-AZ-3	General Motors Co 5.600% 10/15/32		06/01/2023	Blackrock		7,630,826	7,810,000	141,300
37045X-DV-5	GENERAL MOTORS FINL CO 4.300% 04/06/29		07/19/2023	Various		11,044,620	11,935,000	108,028
37045X-ED-4	GENERAL MOTORS FINL CO 6.400% 01/09/33		05/12/2023	Blackrock		2,264,900	2,200,000	49,671
37255L-AA-5	ENACT HOLDINGS INC 6.500% 08/15/25		04/17/2023	Various		4,142,761	4,200,000	75,526
375558-BD-4	Gilead Sciences Inc 4.750% 03/01/46		05/18/2023	Western Asset		1,163,031	1,240,000	10,756
375558-BY-8	Gilead Sciences Inc 1.650% 10/01/30		03/30/2023	Western Asset		590,674	720,000	2,618
378272-AV-0	GLENCORE FUNDING LLC 4.875% 03/12/29		07/10/2023	Western Asset		4,645,180	4,770,000	51,132
378272-AY-4	GLENCORE FUNDING LLC 2.500% 09/01/30		04/06/2023	Various		6,905,233	8,240,000	18,781
378272-BH-0	GLENCORE FUNDING LLC 3.375% 09/23/51		10/05/2023	Various		1,712,947	2,700,000	9,328
37940X-AC-6	Global Payments Inc 4.150% 08/15/49		05/04/2023	Blackrock		3,446,620	4,615,000	44,157
37940X-AN-2	Global Payments Inc 5.300% 08/15/29		08/31/2023	Blackrock		487,585	500,000	1,472
37940X-AQ-5	Global Payments Inc 5.400% 08/15/32		07/06/2023	Blackrock		5,117,660	5,300,000	114,075
38016L-AA-3	GO DADDY OPCO/FINCO 5.250% 12/01/27		02/21/2023	JP Morgan		233,880	250,000	2,990
38141G-WZ-3	Goldman Sachs Group Inc 4.223% 05/01/29		05/16/2023	Blackrock		1,480,281	1,550,000	3,091
38237V-AA-4	GoodLeap Sustainable Home Imp SERIES 20231GS CLASS A 5.520% 02/22/55		11/30/2023	RBC Capital Markets		5,390,588	5,668,243	9,560
38237Y-AA-8	GoodLeap Sustainable Home Imp SERIES 20234C CLASS A 6.910% 03/20/57		11/30/2023	Citigroup Global		999,693	1,000,000	0
403949-AC-4	HF SINCLAIR CORP 4.500% 10/01/30		01/18/2023	Stifel, Nicolaus and Co		2,272,025	2,500,000	34,063
403949-AK-6	HF SINCLAIR CORP 6.375% 04/15/27		12/04/2023	Tax Free Exchange		1,718,324	1,725,000	0
404119-BV-0	HCA Inc 5.500% 06/15/47		02/02/2023	Direct		164,005	125,000	898
404119-BW-8	HCA Inc 5.875% 02/01/29		07/20/2023	Blackrock		3,132,603	3,100,000	78,611
404119-OB-3	HCA Inc 3.500% 07/15/51		10/05/2023	Blackrock		914,655	1,500,000	12,396
404119-OP-2	HCA Inc 5.200% 06/01/28		06/01/2023	Western Asset		3,396,850	3,400,000	9,360
406216-BK-6	Halliburton Co 5.000% 11/15/45		04/06/2023	Blackrock		2,278,862	2,440,000	49,478
41242*-CH-3	Hardwood Funding (NBA) Series DDD 5.080% 06/07/35		06/07/2023	Direct-Private Placement		3,000,000	3,000,000	0
413875-AS-4	Harris Corporation 4.854% 04/27/35		05/23/2023	Blackrock		1,915,860	2,000,000	7,551
417558-AA-1	HARVEST MIDSTREAM I LP 7.500% 09/01/28		10/20/2023	PineBridge		1,238,250	1,300,000	14,354
41757B-AA-2	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 A 8.587% 10/25/50		11/28/2023	Guggenheim		9,861,411	9,861,411	0
41757B-AB-0	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 B 9.587% 10/25/50		11/28/2023	Guggenheim		9,647,356	9,861,411	0
418751-AE-3	HAT HOLDINGS I LLC/HAT 3.375% 06/15/26		10/20/2023	PineBridge		1,239,750	1,450,000	17,536
419870-KF-6	HI Electric Series 2023B 6.100% 06/15/33		05/30/2023	Direct-Private Placement		5,000,000	5,000,000	0
42250P-AE-3	HEALTHPEAK PROPERTIES 5.250% 12/15/32		07/28/2023	Blackrock		6,540,731	6,660,000	26,343
422806-AA-7	HEICO Corp Class A 5.250% 08/01/28		07/19/2023	Western Asset		499,300	500,000	0
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		07/25/2023	PineBridge		1,743,625	1,850,000	59,084
42806M-AE-9	Hertz Vehicle Financing LLC SERIES 20212A CLASS A 1.680% 12/27/27		09/11/2023	Mitsubishi		660,176	750,000	630
42806M-CA-5	Hertz Vehicle Financing LLC SERIES 20233A CLASS A 5.940% 02/25/28		08/16/2023	JP Morgan		874,796	875,000	0
428102-AE-7	HESS MIDSTREAM OPERATION 4.250% 02/15/30		04/06/2023	Various		1,514,420	1,750,000	8,057
431318-AS-3	HILCORP ENERGY I/HILCORP 6.250% 11/01/28		07/25/2023	PineBridge		4,787,500	5,000,000	74,653
432833-AN-1	HILTON DOMESTIC OPERATIN 3.625% 02/15/32		03/09/2023	Various		1,081,588	1,350,000	1,591
438516-CK-0	Honeywell International Inc 5.000% 02/15/33		03/30/2023	Western Asset		1,004,989	960,000	5,867
444859-BK-7	HUMANA INC 3.125% 08/15/29		05/03/2023	Western Asset		639,674	700,000	4,861
444859-BV-3	HUMANA INC 5.875% 03/01/33		02/16/2023	Western Asset		1,036,340	1,000,000	14,524
44891A-BX-4	HYUNDAI CAPITAL AMERICA 2.000% 06/15/28		06/20/2023	Blackrock		18,013,976	21,140,000	142,951

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
44891A-CA-3	HYUNDAI CAPITAL AMERICA 2.100% 09/15/28		09/15/2023	Blackrock		1,555,689	1,850,000	6,452
44891A-CE-5	HYUNDAI CAPITAL AMERICA 5.800% 04/01/30		08/31/2023	Blackrock		3,521,225	3,500,000	67,586
44891A-CJ-4	HYUNDAI CAPITAL AMERICA 5.700% 06/26/30		08/10/2023	Blackrock		792,336	800,000	6,080
451102-BQ-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		04/17/2023	Various		2,760,647	2,800,000	34,921
45344L-AC-7	CRESCENT ENERGY FINANCE 9.250% 02/15/28		07/25/2023	PineBridge		4,221,000	4,200,000	189,933
45687V-AA-4	INGERSOLL RAND INC 5.400% 08/14/28		08/10/2023	Western Asset		1,201,356	1,200,000	0
45687V-AB-2	INGERSOLL RAND INC 5.700% 08/14/33		10/05/2023	Western Asset		4,026,138	4,110,000	15,689
458140-CH-1	Intel Corp 5.625% 02/10/43		03/09/2023	Blackrock		487,415	500,000	2,578
45866F-AX-2	INTERCONTINENTALEXCHANGE 4.950% 06/15/52		06/26/2023	Various		3,170,953	3,350,000	15,201
459200-KK-6	IBM Corp 2.850% 05/15/40		06/13/2023	Blackrock		3,005,423	4,100,000	9,738
459200-KY-6	IBM Corp 4.750% 02/06/33		03/24/2023	Blackrock		995,280	1,000,000	6,861
460599-AE-3	International Game Tech 5.250% 01/15/29		04/17/2023	Various		1,600,985	1,700,000	14,153
460690-BU-3	Interpublic Group Co 5.375% 06/15/33		07/28/2023	Various		5,489,610	5,570,000	21,507
46188B-AB-8	INVITATION HOMES OP 2.300% 11/15/28		04/27/2023	Blackrock		2,576,348	3,030,000	32,135
46188B-AC-6	INVITATION HOMES OP 2.700% 01/15/34		05/04/2023	Blackrock		8,343,934	10,780,000	76,256
46188B-AD-4	INVITATION HOMES OP 4.150% 04/15/32		10/05/2023	Blackrock		7,191,944	8,020,000	154,691
46188B-AE-2	INVITATION HOMES OP 5.450% 08/15/30		09/15/2023	Blackrock		483,815	500,000	3,558
46285M-AA-8	IRON MOUNTAIN INFO MGMT 5.000% 07/15/32		03/28/2023	Various		1,057,330	1,250,000	22,569
465685-AS-4	ITC Holdings Corp 5.400% 06/01/33		08/10/2023	Blackrock		6,089,284	6,200,000	51,570
46591F-AZ-7	JP Morgan Mortgage Trust SERIES 20195 CLASS B2 4.482% 11/25/49		05/10/2023	Wells Fargo		4,774,265	5,111,085	6,994
465978-AF-1	JP Morgan Mortgage Trust SERIES 20231 CLASS A2 5.500% 06/25/53		01/10/2023	JP Morgan		2,309,690	2,318,020	10,624
465978-AH-7	JP Morgan Mortgage Trust SERIES 20231 CLASS A3A 5.000% 06/25/53		08/23/2023	JP Morgan		2,624,289	2,781,624	9,272
465988-AA-1	JP Morgan Mortgage Trust SERIES 20239 CLASS A2 6.000% 04/25/54		10/19/2023	JP Morgan		5,909,851	6,208,641	31,043
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		08/31/2023	Various		12,313,306	12,651,108	14,174
466365-AD-5	Jack in the Box Funding LLC SERIES 20221A CLASS A21 3.445% 02/26/52		03/01/2023	Guggenheim		706,432	800,950	613
46647E-AH-4	JP Morgan Mortgage Trust SERIES 20163 CLASS 1A8 3.000% 10/25/46		09/08/2023	JP Morgan		236,914	252,037	231
46647P-AR-7	JPMORGAN CHASE & CO 4.005% 04/23/29		05/04/2023	Blackrock		2,401,125	2,500,000	4,172
46647P-CE-4	JPMORGAN CHASE & CO 3.328% 04/22/52		05/03/2023	Western Asset		1,860,796	1,860,000	19,186
46647P-CP-9	JPMORGAN CHASE & CO 1.470% 09/22/27		05/03/2023	Western Asset		714,708	800,000	1,290
46647P-DF-0	JPMORGAN CHASE & CO 4.565% 06/14/30		05/12/2023	Blackrock		586,794	600,000	11,565
46647P-DH-6	JPMORGAN CHASE & CO 4.912% 07/25/33		05/18/2023	Western Asset		4,294,404	4,350,000	56,072
46651B-AZ-3	JP Morgan Mortgage Trust SERIES 20196 CLASS B2 4.234% 12/25/49		05/10/2023	Wells Fargo		5,991,881	6,488,231	8,393
46656D-AF-8	JP Morgan Mortgage Trust SERIES 20232 CLASS A2 5.500% 07/25/53		11/20/2023	Wells Fargo		1,678,089	1,740,361	6,115
46656R-AH-3	JP Morgan Mortgage Trust SERIES 20233 CLASS A3A 5.000% 10/25/53		09/11/2023	JP Morgan		6,596,121	6,985,798	11,643
46657C-AA-0	JP Morgan Mortgage Trust SERIES 20238 CLASS A2 6.000% 02/25/54		11/20/2023	Various		15,763,023	16,069,578	63,629
48252A-AA-9	KKR GRP FIN CO VI LLC 3.750% 07/01/29		07/06/2023	Western Asset		1,328,565	1,500,000	1,406
48666K-BA-6	KB Home 7.250% 07/15/30		03/06/2023	Jefferies & Co		110,542	111,111	1,186
491674-BM-8	Kentucky Utils Co 3.300% 06/01/50		09/07/2023	Western Asset		675,100	1,000,000	9,167
491674-BN-6	Kentucky Utils Co 5.450% 04/15/33		08/03/2023	Western Asset		3,543,365	3,500,000	71,228
49177J-AF-9	KENVUE INC 5.050% 03/22/28		03/30/2023	Western Asset		153,923	150,000	231
49177J-AK-8	KENVUE INC 4.900% 03/22/33		05/18/2023	Various		4,044,018	3,930,000	19,434
49177J-AP-7	KENVUE INC 5.050% 03/22/53		05/15/2023	Western Asset		895,095	880,000	3,308
49327M-3H-5	Key Bank NA 5.000% 01/26/33		01/23/2023	Keybank Capital Markets		4,975,900	5,000,000	0
49327V-2C-7	Key Bank NA 4.900% 08/08/32		01/11/2023	UBS		1,907,260	2,000,000	42,194
494550-BU-9	Kinder Morgan Ener Part 5.500% 03/01/44		03/27/2023	Blackrock		749,485	810,000	3,465
498894-AA-2	KNIFE RIVER HOLD CO 7.750% 05/01/31		04/12/2023	Various		4,058,750	4,000,000	0
50076Q-AR-7	KRAFT FOODS GROUP INC 6.875% 01/26/39		10/05/2023	Blackrock		927,693	900,000	12,719
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375% 06/01/46		03/24/2023	Blackrock		521,706	600,000	8,531
50077L-AX-4	KRAFT HEINZ FOODS CO 4.625% 10/01/39		08/04/2023	Blackrock		2,574,417	2,900,000	47,316
50203Y-AA-3	Reach Financial LLC SERIES 20221A CLASS A 3.760% 11/15/29		12/05/2023	Sun Trust Robinson Humphrey		317,098	319,545	734
50212Y-AD-6	LPL HOLDINGS INC 4.000% 03/15/29		03/28/2023	JP Morgan		222,778	250,000	417
502431-AP-4	L3HARRIS TECH INC 5.400% 01/15/27		07/27/2023	Blackrock		3,745,088	3,750,000	0
502431-AQ-2	L3HARRIS TECH INC 5.400% 07/31/33		07/27/2023	Blackrock		1,033,893	1,035,000	0
502431-AR-0	L3HARRIS TECH INC 5.600% 07/31/53		07/27/2023	Blackrock		139,556	140,000	0
505742-AM-8	LADDER CAP FIN LLLP/CORP 4.250% 02/01/27		02/15/2023	Morgan Stanley DWD		880,150	1,000,000	1,889

E13.10

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
513075-BW-0	LAMAR MEDIA CORP 4.875% 01/15/29		02/27/2023	Janney Montgomery		464,885	500,000	11,240
513272-AE-4	LAMB WESTON HLD 4.375% 01/31/32		02/21/2023	Various		2,074,504	2,400,000	6,587
524590-AA-4	LEEWARD RENEWABL 4.250% 07/01/29		04/17/2023	Various		1,479,122	1,717,978	13,652
52532X-AF-2	LEIDOS INC 4.375% 05/15/30		07/13/2023	Various		8,220,922	8,800,000	66,257
52532X-AJ-4	LEIDOS INC 5.750% 03/15/33		07/28/2023	Blackrock		8,916,375	8,965,000	41,544
532457-CG-1	Lilly (Eli) & Co 4.875% 02/27/53		03/22/2023	Western Asset		263,895	260,000	707
539830-BW-8	Lockheed Martin 5.250% 01/15/33		03/30/2023	Western Asset		2,458,243	2,320,000	25,060
539830-BX-6	Lockheed Martin 5.700% 11/15/54		06/12/2023	Western Asset		947,694	870,000	3,116
539830-CA-5	Lockheed Martin 4.750% 02/15/34		06/05/2023	Western Asset		1,597,415	1,600,000	1,293
54627R-AS-9	LOUISIANA ST LOCAL GOVT ENVRM 5.048% 12/01/34		05/16/2023	Various		3,836,903	3,750,000	14,506
54628C-MQ-2	LOUISIANA ST LOCAL GOVT ENVRM 2.043% 02/01/31		07/10/2023	Blackrock		2,212,213	2,695,000	20,356
54628C-MR-0	LOUISIANA ST LOCAL GOVT ENVRM 2.183% 02/01/32		05/25/2023	Blackrock		809,360	1,000,000	7,216
54628C-MIS-8	LOUISIANA ST LOCAL GOVT ENVRM 2.343% 02/01/33		08/04/2023	Blackrock		2,173,345	2,765,000	1,260
546347-AM-7	Louisiana Pacific 3.625% 03/15/29		04/17/2023	Various		1,025,224	1,200,000	2,472
548661-EM-5	Lowe's Companies Inc 5.625% 04/15/53		08/17/2023	Blackrock		742,352	800,000	15,750
55261F-AR-5	M&T Bank Corp 5.053% 01/27/34		01/25/2023	Various		4,001,560	4,000,000	0
552848-AG-8	MGIC Investment Corp 5.250% 08/15/28		02/21/2023	JP Morgan		1,011,307	1,100,000	1,283
55285P-AA-2	MFRA Trust SERIES 2023NQM1 CLASS A1 5.750% 11/25/67		10/06/2023	Wells Fargo		2,680,643	2,748,497	4,390
55336V-BQ-2	MPLX LP 2.650% 08/15/30		04/03/2023	Western Asset		602,133	700,000	2,576
55336V-BV-1	MPLX LP 5.000% 03/01/33		04/19/2023	Various		9,293,932	9,500,000	38,420
55336V-BW-9	MPLX LP 5.650% 03/01/53		04/20/2023	Western Asset		2,356,284	2,440,000	24,750
55354G-AK-6	MSCI Inc Class A 3.625% 09/01/30		02/15/2023	Morgan Stanley DWD		856,400	1,000,000	16,715
571748-BN-1	Marsh & McLennan 2.250% 11/15/30		03/24/2023	Blackrock		1,013,064	1,200,000	9,975
571748-BS-0	Marsh & McLennan 6.250% 11/01/52		05/15/2023	Blackrock		1,232,122	1,110,000	3,083
571748-BT-8	Marsh & McLennan 5.450% 03/15/53		04/26/2023	Blackrock		767,306	740,000	5,489
571903-BL-6	Marriott International 4.900% 04/15/29		03/23/2023	Blackrock		291,259	295,000	0
57665R-AN-6	MATCH GROUP HLD II LLC 4.625% 06/01/28		03/27/2023	Various		1,579,453	1,750,000	20,459
581557-BU-8	McKesson Corp 5.100% 07/15/33		06/12/2023	Western Asset		299,450	300,000	0
58769J-AG-2	MERCEDES-BENZ FIN NA 4.800% 03/30/28		07/07/2023	Western Asset		4,317,151	4,320,000	31,307
58769J-AL-1	MERCEDES-BENZ FIN NA 5.100% 08/03/28		08/03/2023	Western Asset		994,740	1,000,000	567
58769J-AM-9	MERCEDES-BENZ FIN NA 5.050% 08/03/33		08/17/2023	Western Asset		2,937,700	3,000,000	3,647
59156R-AM-0	MetLife Inc 5.700% 06/15/35		07/20/2023	Blackrock		1,873,782	1,800,000	11,115
59156R-CD-8	MetLife Inc 5.250% 01/15/54		05/03/2023	Western Asset		1,468,518	1,480,000	22,829
59170J-AE-7	MetroNet Infrastructure Issuer Series 2023-3 Class B-2 9.110% 10/20/53		09/21/2023	Direct-Private Placement		1,000,000	1,000,000	0
59170J-AB-4	MetroNet Infrastructure Issue SERIES 20221A CLASS B 7.460% 10/20/52		09/27/2023	Bank of America		2,400,000	2,500,000	4,663
59217G-EG-0	MET LIFE GLOB FUNDING I 2.950% 04/09/30		04/03/2023	Western Asset		1,552,191	1,750,000	24,755
59217G-FP-9	MET LIFE GLOB FUNDING I 5.150% 03/28/33		06/01/2023	Western Asset		9,222,480	9,210,000	51,665
594918-CG-7	Microsoft Corp 3.400% 09/15/26		11/06/2023	Tax Free Exchange		7,025,021	7,000,000	0
594918-CK-8	Microsoft Corp 4.500% 06/15/47		11/06/2023	Tax Free Exchange		36,253,006	34,752,000	0
594918-CL-6	Microsoft Corp 2.500% 09/15/50		11/06/2023	Tax Free Exchange		5,792,040	6,000,000	0
595112-BV-4	Micron Technology Inc 6.750% 11/01/29		02/06/2023	Morgan Stanley DWD		2,089,740	2,000,000	37,125
595112-BZ-5	Micron Technology Inc 5.875% 02/09/33		03/08/2023	Western Asset		2,826,353	2,900,000	8,470
595112-OB-7	Micron Technology Inc 5.875% 09/15/33		06/21/2023	Western Asset		4,340,444	4,370,000	22,919
60855R-AJ-9	MOLINA HEALTHCARE INC 4.375% 06/15/28		03/28/2023	JP Morgan		687,765	750,000	9,570
60855R-AL-4	MOLINA HEALTHCARE INC 3.875% 05/15/32		02/28/2023	Various		1,977,641	2,450,000	26,571
61775Q-AC-1	Morgan Stanley Residential Mo SERIES 20233 CLASS A2 6.000% 09/25/53		11/20/2023	Morgan Stanley DWD		6,780,775	6,780,422	23,731
61775V-AA-4	Morgan Stanley Residential Mo SERIES 2023NQM1 CLASS A1 7.279% 09/25/68		12/06/2023	Morgan Stanley DWD		12,655,963	12,544,509	44,611
618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		11/30/2023	Various		12,658,419	12,899,151	18,636
618934-AA-1	Mosaic Solar Loans LLC SERIES 20234A CLASS A 6.400% 05/20/53		10/17/2023	Mitsubishi		4,907,804	4,981,400	15,206
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		03/27/2023	Societe Generale		1,778,129	1,809,801	2,407
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		07/06/2023	Various		2,640,048	2,693,035	1,337
61946P-AA-1	Mosaic Solar Loans LLC SERIES 20202A CLASS A 1.440% 08/20/46		11/17/2023	Goldman Sachs & Company		165,329	202,858	8
61946Q-AA-9	Mosaic Solar Loans LLC SERIES 20221A CLASS A 2.640% 01/20/53		10/04/2023	Deutsche Bank		6,040,782	8,044,666	8,379
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		11/30/2023	Various		12,383,566	13,343,135	22,523
629209-AA-5	NMI HOLDINGS 7.375% 06/01/25		04/17/2023	Various		1,455,408	1,450,000	33,249

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
629377-CQ-3	NRG Energy Inc 3.375% 02/15/29		07/25/2023	PineBridge		1,535,500	1,850,000	28,097
63111X-AJ-0	NASDAQ INC 5.550% 02/15/34		07/06/2023	Blackrock		7,413,935	7,490,000	8,510
63111X-AK-7	NASDAQ INC 5.950% 08/15/53		06/22/2023	Blackrock		213,777	215,000	0
637432-CT-0	NATIONAL RURAL UTIL COOP 8.000% 03/01/32		07/17/2023	Blackrock		2,472,897	2,100,000	64,400
637432-NT-8	NATIONAL RURAL UTIL COOP 4.300% 03/15/49		02/16/2023	Blackrock		2,848,990	3,335,000	62,142
637432-NW-1	NATIONAL RURAL UTIL COOP 1.350% 03/15/31		06/26/2023	Blackrock		767,520	1,000,000	3,863
637432-PA-7	NATIONAL RURAL UTIL COOP 5.800% 01/15/33		02/02/2023	MIZUHO		544,365	500,000	1,933
641423-CG-1	Nevada Pwr Co Nv 6.000% 03/15/54		09/14/2023	Western Asset		1,215,072	1,200,000	1,000
64831H-AM-5	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A1A 6.864% 10/25/63		09/29/2023	Morgan Stanley DVID		1,813,973	1,813,998	13,835
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
65163L-AA-7	NEWMONT / NEWCREST FIN 3.250% 05/13/30		12/28/2023	Tax Free Exchange		863,435	1,000,000	4,063
65163L-AC-3	NEWMONT / NEWCREST FIN 5.750% 11/15/41		12/28/2023	Tax Free Exchange		5,353,660	4,131,000	0
65163L-AE-9	NEWMONT / NEWCREST FIN 4.200% 05/13/50		12/28/2023	Tax Free Exchange		3,504,485	3,131,000	0
65249B-AA-7	News Corp 3.875% 05/15/29		03/28/2023	Various		2,788,135	3,250,000	40,122
65249B-AB-5	News Corp 5.125% 02/15/32		01/10/2023	JP Morgan		937,000	1,000,000	20,927
65251P-AY-9	NewStar Arlington Senior Loan SERIES 20141A CLASS AR 7.020% 04/25/31		02/02/2023	Wells Fargo		159,102	160,385	331
65473P-AL-9	NISOURCE INC 1.700% 02/15/31		05/23/2023	Blackrock		1,874,280	2,400,000	11,333
665228-LQ-9	Nicor Gas 5.280% 07/31/30		07/31/2023	Direct-Private Placement		2,000,000	2,000,000	0
665772-CX-5	Northern Sts Pwr Co MN 5.100% 05/15/53		07/28/2023	Blackrock		781,952	800,000	9,407
666807-CJ-9	Northrop Grumman Corp 4.950% 03/15/53		03/22/2023	Western Asset		158,792	160,000	1,012
66815L-2H-1	NORTHWESTERN MUTUAL GBL 3.300% 04/04/29		04/17/2023	Blackrock		3,654,720	4,000,000	5,500
670346-AH-8	Nucor Corporation 6.400% 12/01/37		07/20/2023	Blackrock		1,221,066	1,100,000	10,364
670346-AV-7	Nucor Corporation 3.125% 04/01/32		02/16/2023	Blackrock		3,331,412	3,870,000	47,031
670346-AW-5	Nucor Corporation 3.850% 04/01/52		04/03/2023	Blackrock		1,497,852	1,800,000	770
670843-AA-9	Onslow Bay Mortgage Loan Trust SERIES 2023NQM2 CLASS A1 6.319% 01/25/62		10/03/2023	BMO Capital Markets		3,300,240	3,336,736	2,343
670855-AA-3	Onslow Bay Financial LLC SERIES 2023NQM1 CLASS A1 6.120% 11/25/62		12/15/2023	Various		7,251,779	7,328,967	19,424
67118C-AA-9	Onslow Bay Financial LLC SERIES 2023NQM8 CLASS A1 7.045% 09/25/63		10/02/2023	Barclays Capital		2,436,968	2,437,009	19,553
673919-AL-0	Onslow Bay Financial LLC SERIES 2023NQM5 CLASS A1A 6.567% 06/25/63		11/22/2023	Citigroup Global		923,808	927,576	4,399
673920-AA-2	Onslow Bay Financial LLC SERIES 2023J2 CLASS A1 6.000% 11/25/53		11/07/2023	Bank of America		17,781,305	18,260,647	115,651
67448G-AA-1	Onslow Bay Financial LLC SERIES 2023NQM4 CLASS A1 6.113% 03/25/63		11/17/2023	Amherst Securities		1,299,430	1,313,748	4,462
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		02/07/2023	Seaport Group		209,055	208,320	2,233
68269C-AA-4	OneMain Financial Issuance Tr SERIES 20182A CLASS A 3.570% 03/14/33		12/05/2023	Barclays Capital		1,746,742	1,763,551	4,022
68389X-AW-5	Oracle Corp 4.500% 07/08/44		03/24/2023	Blackrock		918,247	1,100,000	11,000
68389X-CA-1	Oracle Corp 3.950% 03/25/51		04/03/2023	Blackrock		529,613	700,000	768
68389X-CK-9	Oracle Corp 6.900% 11/09/52		08/31/2023	Western Asset		4,293,793	3,920,000	71,321
68389X-CQ-6	Oracle Corp 5.550% 02/06/53		04/20/2023	Western Asset		1,866,548	1,940,000	20,054
68622T-AA-9	ORGANON & CO/ORG 4.125% 04/30/28		10/20/2023	PineBridge		1,230,688	1,450,000	28,909
693342-AJ-6	PG&E WILDFIRE RECOVERY 5.212% 12/01/47		03/01/2023	Western Asset		98,726	100,000	3,229
693475-BM-6	PNC Financial Services Group 5.068% 01/24/34		03/01/2023	Western Asset		1,754,170	1,800,000	7,686
69354N-AE-6	PRA Group Inc 8.375% 02/01/28		01/24/2023	Sun Trust Robinson Humphrey		1,006,250	1,000,000	0
69375H-AB-0	Pacefunding SERIES 20191A CLASS BA 7.100% 09/20/49		10/20/2023	Interest Capitalization		0	0	0
69380G-AA-7	PRKOM Trust SERIES 2023AFC4 CLASS A1 7.225% 11/25/58		11/02/2023	Nikko Securities America		1,965,394	1,965,424	14,595
69398A-AA-4	PRKOM Trust SERIES 2023AFC3 CLASS A1 6.584% 09/25/58		11/17/2023	Amherst Securities		11,364,945	11,404,147	41,714
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
694308-KG-1	Pacific Gas & Elec Co 5.900% 06/15/32		03/08/2023	Western Asset		1,654,873	1,700,000	20,568
694308-KJ-5	Pacific Gas & Elec Co 6.150% 01/15/33		02/16/2023	Blackrock		2,790,703	2,780,000	21,371
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
69546N-AD-7	Pagaya AI Debt Selection Trust PAID 2022-6 A1 6.159% 05/15/30		12/06/2023	Robert W. Baird & Co		5,021,264	5,022,833	19,764
69546V-AA-5	Pagaya AI Debt Selection Trust 22-2 A 4.970% 01/15/30		12/05/2023	Amherst Securities		448,157	448,291	1,362
69548B-AA-7	Pagaya AI Debt Selection Trust PAID 2023-3 A 7.600% 12/16/30		12/07/2023	Hilltop		1,760,198	1,752,054	9,617
69548H-AA-4	Pagaya AI Debt Selection Trust PAID 2022-5 A 8.096% 06/17/30		12/06/2023	Robert W. Baird & Co		5,716,447	5,645,874	29,203
69548J-AA-0	Pagaya AI Debt Selection Trust PAID 2023-1 A 7.556% 07/15/30		12/06/2023	Mitsubishi		988,687	988,760	4,759
701094-AS-3	Parker Hannifin Corp 4.500% 09/15/29		07/06/2023	Blackrock		1,535,776	1,600,000	23,000
703481-AB-7	Patterson UTI Energy Inc 3.950% 02/01/28		04/17/2023	Various		2,126,310	2,400,000	10,528
70450Y-AH-6	PayPal Holdings Inc 2.300% 06/01/30		08/31/2023	Western Asset		1,565,396	1,850,000	8,191

E13.12

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
708696-CA-5	Pennsylvania Elec Co 5.150% 03/30/26		06/12/2023	Western Asset		4,837,682	4,840,000	31,281
709599-BT-0	PENSKE TRUCK LEASING/PTL 5.550% 05/01/28		04/26/2023	Blackrock		13,557,413	13,470,000	38,589
709599-BV-5	PENSKE TRUCK LEASING/PTL 6.200% 06/15/30		07/06/2023	Blackrock		2,187,086	2,200,000	17,429
709599-BW-3	PENSKE TRUCK LEASING/PTL 6.050% 08/01/28		07/27/2023	Blackrock		1,994,900	2,000,000	0
718547-AR-3	PHILLIPS 66 5.300% 06/30/33		03/27/2023	Blackrock		497,645	500,000	0
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
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A21 4.666% 09/05/48		10/04/2023	Barclays Capital		2,524,984	2,634,050	10,583
73179P-AM-8	POLYONE CORP 5.750% 05/15/25		04/17/2023	JP Morgan		688,076	700,000	12,746
73730E-AC-7	Posco 5.625% 01/17/26		01/10/2023	HSBC Securities		6,467,630	6,500,000	0
73730E-AE-3	Posco 5.875% 01/17/33		01/10/2023	Various		1,978,682	2,000,000	0
74153W-CS-6	Pricoa Global Funding 5.100% 05/30/28		05/22/2023	Blackrock		1,998,960	2,000,000	0
74340X-BT-7	PROLOGIS LP 4.625% 01/15/33		04/03/2023	Blackrock		3,955,270	4,000,000	40,212
74340X-CC-3	PROLOGIS LP 3.050% 03/01/50		04/20/2023	Blackrock		2,232,736	3,200,000	14,369
74340X-CE-9	PROLOGIS LP 4.750% 06/15/33		03/23/2023	Blackrock		1,157,854	1,160,000	0
74340X-CF-6	PROLOGIS LP 5.250% 06/15/53		08/10/2023	Various		1,722,554	1,800,000	10,704
74340X-CH-2	PROLOGIS LP 5.125% 01/15/34		06/26/2023	Western Asset		498,210	500,000	0
74368C-BQ-6	PROTECTIVE LIFE GLOBAL 5.366% 01/06/26		01/03/2023	Morgan Stanley DWD		2,000,000	2,000,000	0
744320-BL-5	Prudential Financial Inc 6.750% 03/01/53		05/08/2023	Western Asset		7,938,375	7,950,000	71,691
74456Q-CL-8	Public Services Electric & Gas 4.650% 03/15/33		03/23/2023	Blackrock		999,070	1,000,000	0
74456Q-CP-9	Public Services Electric & Gas 5.450% 08/01/53		08/03/2023	Blackrock		2,618,490	2,625,000	0
746954-AA-4	QDOBA Funding LLC SERIES 20231A CLASS A2 8.500% 09/14/53		10/19/2023	Barclays Capital		2,931,370	3,000,000	0
747525-BT-9	QUALCOMM Inc 6.000% 05/20/53		08/31/2023	Various		6,086,190	5,540,000	62,027
74938F-AA-6	Woodward Capital Management SERIES 20221 CLASS A1 2.500% 01/25/52		09/08/2023	Goldman Sachs & Company		2,560,187	3,267,064	1,940
749407-AA-0	ROKT Mortgage Trust SERIES 2023CES3 CLASS A1A 7.113% 11/25/43		11/20/2023	Bank of America		4,372,209	4,346,403	18,034
75458J-AC-1	RAYBURN CTRY SEC LLC 3.354% 12/01/49		02/17/2023	Western Asset		1,657,129	2,190,000	16,527
75513E-AD-3	RAYTHEON TECH CORP 2.250% 07/01/30		07/11/2023	Western Asset		1,006,056	1,200,000	900
75513E-CN-9	RAYTHEON TECH CORP 2.375% 03/15/32		02/16/2023	Western Asset		812,730	1,000,000	10,292
75513E-CR-0	RAYTHEON TECH CORP 5.150% 02/27/33		03/23/2023	Western Asset		250,407	250,000	597
75513E-CS-8	RAYTHEON TECH CORP 5.375% 02/27/53		03/22/2023	Western Asset		167,968	160,000	645
756109-BA-1	REALTY INCOME CORP 1.800% 03/15/33		03/24/2023	Blackrock		749,390	1,000,000	650
756109-BP-8	REALTY INCOME CORP 5.625% 10/13/32		06/13/2023	Blackrock		1,019,550	1,000,000	9,688
756109-BR-4	REALTY INCOME CORP 4.850% 03/15/30		08/24/2023	Blackrock		1,482,360	1,500,000	22,350
756109-BT-0	REALTY INCOME CORP 4.900% 07/15/33		05/04/2023	Blackrock		2,700,858	2,750,000	8,983
758750-AC-7	Regal Beloit Corporation 6.050% 02/15/26		02/22/2023	Various		4,993,865	5,000,000	11,596
758750-AF-0	Regal Beloit Corporation 6.400% 04/15/33		01/09/2023	JP Morgan		4,984,700	5,000,000	0
760759-BC-3	Republic Services Inc 5.000% 04/01/34		04/26/2023	Blackrock		2,171,474	2,120,000	8,833
761120-AA-2	Residential Asset Securitizat SERIES 2007A2 CLASS 1A1 6.000% 04/25/37		02/01/2023	Interest Capitalization		8	8	0
77313L-AA-1	ROCKETMGTGE CO-ISSUER INC 2.875% 10/15/26		03/27/2023	Millennium Advisors		741,753	850,000	11,133
77313L-AB-9	ROCKETMGTGE CO-ISSUER INC 4.000% 10/15/33		04/17/2023	Various		357,356	450,000	4,978
78397W-AC-0	SOF Equipment Trust Llc SCFET 2022-2A A3 6.500% 10/21/30		12/13/2023	Hilltop		1,303,250	1,300,000	5,868
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		04/20/2023	Keybanc Capital Markets		666,050	700,000	496
78403D-AP-5	SBA TOWER TRUST 1.884% 01/15/26		05/04/2023	Various		1,794,770	1,960,000	2,312
78403D-AT-7	SBA TOWER TRUST 1.631% 11/15/26		01/09/2023	Deutsche Bank		634,066	750,000	883
78403D-AV-2	SBA TOWER TRUST 1.840% 04/15/27		05/18/2023	Guggenheim		523,800	600,000	215
78403D-AZ-3	SBA TOWER TRUST 6.599% 11/15/52		07/14/2023	Various		3,364,973	3,256,000	4,179
78409V-AS-3	S&P Global Inc 1.250% 08/15/30		04/06/2023	Western Asset		568,445	700,000	1,306
78409V-BL-7	S&P Global Inc 3.700% 03/01/52		03/23/2023	Western Asset		106,462	130,000	347
78433L-AF-3	SCE RECOVERY FUNDING LLC 3.240% 11/15/46		04/26/2023	Western Asset		207,306	270,000	3,961
785592-AX-4	SABINE PASS LIQUEFACTION 4.500% 05/15/30		08/03/2023	Various		12,961,992	13,680,000	124,409
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
80285W-AG-2	Santander Drive Auto Receivabl Santander Drive Auto Receivab 1.840% 11/16/26		12/06/2023	Bank of America		5,655,919	5,761,930	6,037
80286M-AC-2	Santander Drive Auto Receivab SERIES 20222 CLASS A3 2.980% 10/15/26		03/27/2023	BMO Capital Markets		105,796	107,228	124
80386W-AF-2	SASOL FINANCING USA LLC 8.750% 05/03/29		04/27/2023	Various		702,650	700,000	0
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.900% 05/17/28		03/30/2023	Various		6,128,682	6,470,000	71,855
812127-AA-6	Sealed Air Corp 6.125% 02/01/28		01/17/2023	Various		5,015,000	5,000,000	0

E13.13

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
81728U-AA-2	SENSATA TECH INC 4.375% 02/15/30		02/21/2023	JP Morgan		613,697	700,000	681
81744K-AA-4	Sequoia Mortgage Trust SERIES 20232 CLASS A1 5.000% 03/25/53		09/11/2023	Wells Fargo		6,460,398	6,847,722	11,413
81749F-AA-0	Sequoia Mortgage Trust SERIES 20235 CLASS A1 6.000% 12/25/53		11/29/2023	JP Morgan		24,294,439	24,673,407	63,328
81762P-AE-2	SERVICENOW INC 1.400% 09/01/30		05/12/2023	Blackrock		645,272	800,000	2,333
828807-DM-6	Simon Property Group LP 2.200% 02/01/31		04/03/2023	Blackrock		3,006,435	3,700,000	14,471
828807-DT-1	Simon Property Group LP 2.650% 02/01/32		04/13/2023	Blackrock		3,613,896	4,400,000	24,616
828807-DU-8	Simon Property Group LP 5.500% 03/08/33		06/01/2023	Blackrock		7,206,696	7,200,000	95,700
82967N-BG-2	SIRIUS XM RADIO INC 4.125% 07/01/30		03/27/2023	Various		1,131,582	1,400,000	9,304
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		08/03/2023	Western Asset		16,496,147	17,120,000	110,963
842400-GK-3	Southern Calif Edison Co 4.125% 03/01/48		07/12/2023	Western Asset		6,207,122	7,690,000	95,462
842400-GR-8	Southern Calif Edison Co 4.875% 03/01/49		04/03/2023	Blackrock		2,444,754	2,600,000	11,971
842400-GU-1	Southern Calif Edison Co 2.250% 06/01/30		05/25/2023	Blackrock		4,898,786	5,850,000	64,728
842400-HM-8	Southern Calif Edison Co 2.750% 02/01/32		05/04/2023	Blackrock		493,882	570,000	4,224
842400-HT-3	Southern Calif Edison Co 5.950% 11/01/32		06/29/2023	Blackrock		8,541,143	8,050,000	51,947
842400-HU-0	Southern Calif Edison Co 5.300% 03/01/28		07/12/2023	Western Asset		9,049,939	9,000,000	149,007
842587-DR-5	Southern Co 5.200% 06/15/33		05/15/2023	Blackrock		1,257,782	1,260,000	0
843452-AZ-6	Southern Nat Gas Co 8.000% 03/01/32		06/02/2023	Blackrock		3,502,163	3,050,000	64,389
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375% 11/30/29		03/06/2023	Various		2,195,579	2,055,556	49,320
853496-AH-0	STANDARD INDUSTRIES INC 3.375% 01/15/31		10/23/2023	PineBridge		1,233,375	1,650,000	15,469
855244-BA-6	Starbucks Corp 3.500% 11/15/50		02/02/2023	Direct		1,184,893	1,125,000	8,422
857477-BV-4	State Street Corp 4.164% 08/04/33		04/20/2023	Blackrock		3,594,420	3,800,000	35,163
857477-CA-9	State Street Corp 4.821% 01/26/34		03/02/2023	Various		7,473,267	7,620,000	19,980
85855C-AE-0	STELLANTIS FIN US INC 6.375% 09/12/32		08/24/2023	Blackrock		8,200,947	8,050,000	200,582
86614R-AN-7	SUMMIT MATERIALS LLC/FIN 5.250% 01/15/29		04/17/2023	Various		604,182	650,000	6,577
866677-AJ-6	SUN COMMUNITIES OPER LP 5.700% 01/15/33		01/11/2023	Various		9,969,690	10,000,000	0
86744T-AA-4	Helios Issuer VI, LLC SERIES 2021B CLASS A 1.620% 07/20/48		07/11/2023	Citigroup Global		385,684	475,603	492
86744V-AA-9	Helios Issuer, LLC SNVA 2022-B A 5.000% 08/20/49		12/06/2023	Bank of America		903,875	928,502	2,321
86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		10/11/2023	Deutsche Bank		3,865,096	4,628,104	28,465
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50		12/21/2023	Various		10,111,049	10,470,743	4,918
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50		11/21/2023	Cantor Fitzgerald		9,578,645	10,005,075	7,065
86746C-AA-9	Helios Issuer, LLC SERIES 2020AA CLASS A 2.980% 06/20/47		11/22/2023	Morgan Stanley DWD		7,884,659	8,764,460	4,469
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 20232A CLASS A1 6.600% 01/30/59		09/14/2023	Deutsche Bank		1,231,935	1,239,629	0
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SERIES 20211A CLASS A 2.460% 01/30/52		11/21/2023	Deutsche Bank		748,518	951,821	7,415
87164D-VJ-6	SYNOVUS BANK GA 5.625% 02/15/28		02/08/2023	JP Morgan		998,060	1,000,000	0
87342R-AH-7	Taco Bell Funding LLC SERIES 20211A CLASS A2I1 2.294% 08/25/51		02/28/2023	Wells Fargo		259,236	311,453	139
875127-BL-5	Tampa Elec Co 5.000% 07/15/52		03/09/2023	Blackrock		490,345	525,000	4,229
87612B-BN-1	TARGA RESOURCES PARTNERS 6.875% 01/15/29		08/10/2023	Western Asset		3,259,268	3,200,000	94,684
87612B-BS-0	TARGA RESOURCES PARTNERS 4.875% 02/01/31		01/05/2023	JP Morgan		2,444,958	2,700,000	57,769
87612B-BU-5	TARGA RESOURCES PARTNERS 4.000% 01/15/32		01/04/2023	TD Securities		1,705,520	2,000,000	38,000
87612E-BJ-4	Target Corporation 2.350% 02/15/30		03/30/2023	Western Asset		87,538	100,000	313
87612E-BR-6	Target Corporation 4.800% 01/15/53		06/12/2023	Western Asset		1,211,149	1,290,000	22,887
87612G-AA-9	TARGA RESOURCES CORP 4.200% 02/01/33		07/13/2023	Western Asset		12,377,056	13,930,000	185,759
87612G-AC-5	TARGA RESOURCES CORP 6.125% 03/15/33		01/03/2023	Sun Trust Robinson Humphrey		1,997,160	2,000,000	0
87612G-AD-3	TARGA RESOURCES CORP 6.500% 02/15/53		01/03/2023	Sun Trust Robinson Humphrey		1,956,860	2,000,000	0
87901J-AH-8	TEGNA Inc 5.000% 09/15/29		10/23/2023	PineBridge		1,227,938	1,475,000	8,194
88104L-AE-3	TERRAFORM POWER OPERATIN 5.000% 01/31/28		03/09/2023	Jefferies & Co		232,058	250,000	1,493
88240T-AD-3	TEXAS ELECTRIC MKT STABL 5.167% 02/01/50		03/01/2023	Western Asset		100,843	100,000	459
882508-BP-8	Texas Instruments Inc 3.650% 08/16/32		03/23/2023	Western Asset		760,936	800,000	3,326
882508-CB-8	Texas Instruments Inc 4.900% 03/14/33		03/30/2023	Western Asset		331,350	320,000	828
883556-CU-4	Thermo Fisher Scientific Inc 4.950% 11/21/32		03/24/2023	Blackrock		1,036,650	1,000,000	17,463
89182F-AA-7	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1A 7.294% 10/25/63		11/17/2023	Bank of America		3,956,592	3,925,920	15,909
89182F-AB-5	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1B 7.600% 10/25/63		10/19/2023	JP Morgan		1,519,563	1,521,294	9,635
893574-AB-9	TRANSCONT GAS PIPE LINE 5.400% 08/15/41		04/20/2023	Western Asset		4,391,404	4,440,000	23,859
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
894164-AA-0	TRAVEL + LEISURE CO 4.500% 12/01/29		03/06/2023	Various		1,073,298	1,250,000	12,531

E13.14

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
89417E-AS-8	TRAVELERS COS INC 5.450% 05/25/53		06/23/2023	Western Asset		1,886,717	1,840,000	3,727
89628B-AA-5	TRINET GROUP INC 3.500% 03/01/29		03/09/2023	Various		827,255	1,000,000	4,813
89788M-AL-6	TRUIST FINANCIAL CORP 4.873% 01/26/29		04/26/2023	Western Asset		390,836	400,000	4,981
89788M-AM-4	TRUIST FINANCIAL CORP 5.122% 01/26/34		06/16/2023	Various		5,711,984	5,800,000	27,886
89788M-AP-7	TRUIST FINANCIAL CORP 5.867% 06/08/34		06/05/2023	Western Asset		300,000	300,000	0
902494-BD-4	Tyson Foods Inc 4.550% 06/02/47		04/03/2023	Blackrock		3,861,220	4,400,000	68,402
90320W-AH-6	UPMC 5.377% 05/15/43		04/04/2023	Western Asset		2,400,000	2,400,000	0
90654B-CW-0	Union Elec Co 5.450% 03/15/53		07/20/2023	Blackrock		3,593,060	3,500,000	67,292
90781B-CX-4	Union Pacific Corp 6.150% 05/01/37		03/27/2023	Blackrock		1,522,710	1,400,000	35,397
90781B-FX-1	Union Pacific Corp 2.800% 02/14/32		06/05/2023	Various		2,540,052	2,920,000	17,086
90781B-GC-6	Union Pacific Corp 4.950% 09/09/52		05/24/2023	Western Asset		1,063,796	1,060,000	6,765
90931G-AA-7	UNITED AIR 2020-1 A PTT 5.875% 10/15/27		08/31/2023	Western Asset		5,210,322	5,240,565	19,850
90932L-AJ-6	UNITED AIR 2023-1 A PTT 5.800% 07/15/36		08/24/2023	Western Asset		8,344,670	8,250,000	20,438
91159H-JF-8	US Bancorp 4.548% 07/22/28		04/26/2023	Western Asset		388,848	400,000	4,851
91159H-JL-5	US Bancorp 4.839% 02/01/34		01/26/2023	US Bancorp Piper Jaffrey		5,000,000	5,000,000	0
91324P-ER-9	UnitedHealth Group Inc 5.350% 02/15/33		03/30/2023	Western Asset		1,692,088	1,600,000	10,700
91324P-ES-7	UnitedHealth Group Inc 5.875% 02/15/53		03/22/2023	Western Asset		449,082	410,000	1,549
91324P-EW-8	UnitedHealth Group Inc 5.050% 04/15/53		07/28/2023	Various		2,361,901	2,350,000	20,807
91412N-AF-7	UNIVERSITY OF CHICAGO 5.420% 10/01/30		07/14/2023	Western Asset		505,605	500,000	8,055
914906-AX-0	Univision Communications Inc 7.375% 06/30/30		02/02/2023	Bank of America		998,750	1,000,000	7,375
91680F-AB-8	Upstart Securitization Trust SERIES 20212 CLASS B 1.750% 06/20/31		12/04/2023	Goldman Sachs & Company		454,779	457,928	356
91823A-AU-5	VB-S1 Issuer LLC SERIES 20221A CLASS C21 3.156% 02/15/52		01/19/2023	Barclays Capital		8,394,375	9,250,000	6,487
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		12/22/2023	Direct-Private Placement		8,439,559	8,439,559	0
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		12/22/2023	Direct-Private Placement		5,058,551	5,058,551	0
92345Y-AG-1	Verisk Analytics Inc 3.625% 05/15/50		03/02/2023	Blackrock		1,940,260	2,800,000	31,296
92538C-AA-9	Verus Securitization Trust SERIES 20205 CLASS A1 1.218% 05/25/65		12/20/2023	JP Morgan		3,351,184	3,625,964	2,576
92539D-AA-6	Verus Securitization Trust 6.193% 03/25/68		11/17/2023	BNP Paribas		11,426,420	11,520,020	39,635
92539X-AA-2	Verus Securitization Trust SERIES 20236 CLASS A1 6.665% 09/25/68		10/10/2023	Various		4,140,803	4,153,086	9,415
92540D-AA-3	Verus Securitization Trust VERUS 2023-8 A1 6.259% 12/25/68		12/06/2023	Wells Fargo		4,499,999	4,500,000	10,953
92564R-AB-1	VICI PROPERTIES / NOTE 4.625% 12/01/29		06/01/2023	Blackrock		7,195,032	7,800,000	41,008
92564R-AD-7	VICI PROPERTIES / NOTE 3.750% 02/15/27		02/07/2023	Goldman Sachs & Company		659,486	714,000	12,941
92564R-AG-0	VICI PROPERTIES / NOTE 4.625% 06/15/25		02/22/2023	Western Asset		2,414,770	2,500,000	21,391
92564R-AL-9	VICI PROPERTIES / NOTE 3.875% 02/15/29		07/17/2023	Blackrock		1,423,152	1,600,000	26,522
925650-AD-5	VICI PROPERTIES LP 5.125% 05/15/32		06/30/2023	Blackrock		3,544,424	3,780,000	44,457
927804-GK-4	Virginia Elec & Pwr Co 5.000% 04/01/33		04/06/2023	Blackrock		5,636,015	5,500,000	8,403
92940P-AD-6	WRKCO INC 4.900% 03/15/29		08/17/2023	Blackrock		763,016	800,000	16,987
94106B-AF-8	Waste Connections Inc 4.200% 01/15/33		05/24/2023	Western Asset		2,964,080	3,140,000	29,785
95000U-2U-6	WELLS FARGO & COMPANY 3.350% 03/02/33		03/24/2023	Blackrock		607,243	700,000	1,694
95002V-AA-7	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A1 3.000% 07/25/50		10/17/2023	Wells Fargo		318,856	413,428	620
95002V-AB-5	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A2 2.500% 07/25/50		09/08/2023	JP Morgan		219,806	275,619	211
95040Q-AJ-3	WELLTOWER OP LLC 3.100% 01/15/30		04/06/2023	Blackrock		2,561,628	2,900,000	21,476
95040Q-AN-4	WELLTOWER OP LLC 2.050% 01/15/29		06/29/2023	Blackrock		3,492,720	4,200,000	40,180
95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A21 3.783% 06/15/49		02/24/2023	Various		377,865	404,993	2,672
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		05/30/2023	Barclays Capital		374,913	415,363	3,578
95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.370% 06/15/51		05/19/2023	Various		5,276,732	6,336,907	32,733
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.775% 06/15/51		11/21/2023	Various		8,568,836	10,754,240	42,934
958254-AH-7	WESTERN GAS PARTNERS 4.500% 03/01/28		07/10/2023	Western Asset		1,885,350	2,000,000	32,625
958254-AJ-3	WESTERN GAS PARTNERS 5.300% 03/01/48		06/29/2023	Western Asset		1,174,243	1,420,000	23,918
958254-AK-0	WESTERN GAS PARTNERS 4.750% 08/15/28		06/21/2023	Western Asset		2,165,869	2,280,000	34,646
960413-AZ-5	WESTLAKE CHEMICAL CORP 3.125% 08/15/51		09/08/2023	Blackrock		485,392	800,000	1,875
96042W-AD-9	Westlake Automobile Receivabl SERIES 20221A CLASS A3 2.420% 07/15/25		03/31/2023	BMO Capital Markets		751,996	768,139	981
96926J-AC-1	WILLIAM CARTER 5.625% 03/15/27		03/09/2023	Various		1,208,745	1,250,000	30,703
96949L-AC-9	WILLIAMS COMPANIES INC 5.100% 09/15/45		05/12/2023	Blackrock		2,188,368	2,400,000	20,740
96950F-AF-1	Williams Partners LP 6.300% 04/15/40		06/01/2023	Western Asset		1,980,181	1,900,000	8,628
97064B-AG-6	Willis Group NA 4.500% 09/15/28		06/09/2023	Blackrock		3,903,880	4,100,000	40,450

E13.15



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
970648-AH-4	Willis Group NA 5.050% 09/15/48		02/16/2023	Blackrock		552,863	630,000	13,787
970648-AJ-0	Willis Group NA 2.950% 09/15/29		06/09/2023	Blackrock		1,032,096	1,200,000	8,653
970648-AM-3	Willis Group NA 5.350% 05/15/33		07/20/2023	Blackrock		4,197,789	4,300,000	42,815
974637-AC-4	WINNEBAGO INDUSTRIES 6.250% 07/15/28		04/06/2023	Various		2,964,308	3,100,000	49,809
976656-CN-6	Wisconsin Elec Pwr Co 4.750% 09/30/32		04/26/2023	Blackrock		1,445,487	1,430,000	5,283
98138H-AH-4	WORKDAY INC 3.700% 04/01/29		07/06/2023	Blackrock		2,486,376	2,700,000	27,473
98138H-AJ-0	WORKDAY INC 3.800% 04/01/32		05/04/2023	Blackrock		984,894	1,075,000	4,198
981630-AB-5	World Omni Auto Receivables T SERIES 2022B CLASS A2A 2.770% 10/15/25		04/13/2023	Mitsubishi		445,253	451,354	69
983024-AG-5	Wyeth 6.500% 02/01/34		06/13/2023	Blackrock		4,519,400	4,000,000	96,778
983919-AK-7	Xilinx Inc 2.375% 06/01/30		05/22/2023	Blackrock		3,957,196	4,600,000	52,501
98877D-AC-9	ZF NA CAPITAL 4.750% 04/29/25		03/09/2023	Various		1,201,560	1,250,000	18,670
98877D-AD-7	ZF NA CAPITAL 6.875% 04/14/28		04/04/2023	MIZUHO		1,005,000	1,000,000	0
98877D-AE-5	ZF NA CAPITAL 7.125% 04/14/30		04/04/2023	MIZUHO		1,005,000	1,000,000	0
06368L-GV-2	BANK OF MONTREAL 5.203% 02/01/28	A.	05/03/2023	Western Asset		1,372,766	1,350,000	17,885
0778FP-AL-3	BELL CANADA 5.100% 05/11/33	A.	08/03/2023	Western Asset		6,241,748	6,270,000	18,238
13607H-R6-1	CANADIAN IMPERIAL BANK 3.450% 04/07/27	A.	05/03/2023	Western Asset		1,821,993	1,900,000	13,771
13648T-AB-3	CANADIAN PACIFIC RAILWAY 3.125% 06/01/26	A.	04/19/2023	Tax Free Exchange		1,465,927	1,500,000	0
13648T-AE-7	CANADIAN PACIFIC RAILWAY 4.950% 08/15/45	A.	04/19/2023	Tax Free Exchange		8,090,260	8,000,000	0
13648T-AF-4	CANADIAN PACIFIC RAILWAY 4.700% 05/01/48	A.	04/19/2023	Tax Free Exchange		1,944,636	2,000,000	0
13648T-AG-2	CANADIAN PACIFIC RAILWAY 3.500% 05/01/50	A.	04/19/2023	Tax Free Exchange		870,932	850,000	0
13648T-AH-0	CANADIAN PACIFIC RAILWAY 4.200% 11/15/69	A.	04/19/2023	Tax Free Exchange		13,916,885	12,735,000	0
575385-AD-1	MASONITE INTERNATIONAL C 5.375% 02/01/28	A.	04/17/2023	Various		2,814,418	2,978,000	36,604
68245X-AP-4	1011778 BC / NEW RED FIN 3.500% 02/15/29	A.	03/09/2023	Various		1,276,675	1,500,000	1,434
76774L-AB-3	RITCHE BROS AUCTIONEERS 6.750% 03/15/28	A.	03/01/2023	Goldman Sachs & Company		2,120,000	2,100,000	0
775109-CH-2	Rogers Communications 3.800% 03/15/32	A.	07/06/2023	Blackrock		3,014,865	3,500,000	42,486
775109-CK-5	Rogers Communications 4.550% 03/15/32	A.	07/20/2023	Blackrock		1,009,246	1,250,000	12,114
78016F-ZX-5	Royal Bank of Canada 5.000% 02/01/33	A.	01/09/2023	RBC Capital Markets		4,993,200	5,000,000	0
78016H-ZO-6	Royal Bank of Canada 5.000% 05/02/33	A.	04/24/2023	Blackrock		3,293,037	3,300,000	0
86304T-AA-6	STRATHCONA RESOURCES 6.875% 08/01/26	A.	10/20/2023	PineBridge		826,875	900,000	14,266
87971M-BW-2	Telus Corp (Canada) 3.400% 05/13/32	A.	10/05/2023	Blackrock		2,890,652	3,500,000	42,245
89115A-2E-1	TORONTO-DOMINION BANK 4.456% 06/08/32	A.	04/26/2023	Western Asset		1,487,171	1,540,000	23,122
89346D-AH-0	Transalta Corp 7.750% 11/15/29	A.	03/28/2023	Various		1,197,331	1,166,667	28,094
89352H-BA-6	TRANS-CANADA PIPELINES 4.100% 04/15/30	A.	08/10/2023	Blackrock		2,018,214	2,200,000	29,816
923725-AB-1	VERMILION ENERGY INC 5.625% 03/15/25	A.	03/06/2023	Jefferies & Co		245,288	250,000	6,758
92660F-AK-0	VIDEOTRON LTD 5.125% 04/15/27	A.	03/27/2023	Various		612,161	650,000	14,606
98417E-AN-0	Xstrata Finance Canada 6.000% 11/15/41	A.	04/20/2023	Western Asset		3,857,458	3,800,000	85,350
001746-AQ-9	American Money Management Corp SERIES 201618A CLASS BR 7.249% 05/26/31	D.	04/06/2023	Bank of America		738,000	750,000	5,875
00178L-AD-1	American Money Management Cor SERIES 201721A CLASS C 7.755% 11/02/30	D.	02/24/2023	Citigroup Global		482,500	500,000	2,497
00203Q-AF-4	AP MOELLER-MAERSK A/S 5.875% 09/14/33	D.	09/14/2023	Western Asset		200,196	200,000	131
00217G-AC-7	APTIV PLC / APTIV CORP 4.150% 05/01/32	D.	07/28/2023	Blackrock		611,040	800,000	8,300
00774M-AW-5	AERCAP IRELAND CAP/GLOBA 3.000% 10/29/28	D.	05/24/2023	Western Asset		7,322,082	8,460,000	73,467
00774M-AX-3	AERCAP IRELAND CAP/GLOBA 3.300% 01/30/32	D.	07/20/2023	Various		11,264,138	13,750,000	146,410
00774M-AY-1	AERCAP IRELAND CAP/GLOBA 3.400% 10/29/33	D.	08/11/2023	Blackrock		5,555,010	7,000,000	56,988
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA 3.850% 10/29/41	D.	04/06/2023	Blackrock		2,317,101	2,990,000	51,802
00774M-BC-8	AERCAP IRELAND CAP/GLOBA 5.750% 06/06/28	D.	08/10/2023	Western Asset		5,647,216	5,700,000	19,336
00850B-AE-6	AGL CLO Ltd SERIES 202218A CLASS C 7.748% 04/21/31	D.	07/03/2023	JP Morgan		729,000	750,000	11,725
00852H-AC-5	AGL CLO Ltd. SERIES 202326A CLASS B 7.998% 10/21/36	D.	06/29/2023	JP Morgan		1,000,000	1,000,000	0
01609W-AX-0	ALIBABA GROUP HOLDING 2.125% 02/09/31	D.	02/16/2023	Western Asset		807,110	1,000,000	708
01748R-AG-0	Allegro CLO Ltd SERIES 20171A CLASS C 7.806% 10/16/30	D.	02/24/2023	BMO Capital Markets		1,085,063	1,125,000	9,112
01750C-AE-3	Allegro CLO Ltd SERIES 20181A CLASS B 7.309% 06/13/31	D.	04/20/2023	Morgan Stanley DWD		965,800	1,000,000	1,344
01750L-AG-8	Allegro CLO Ltd SERIES 20182A CLASS C 7.807% 07/15/31	D.	08/01/2023	Bank of America		248,375	250,000	911
01750N-AE-9	Allegro CLO Ltd SERIES 20183A CLASS B2 2.011% 10/16/31	D.	06/05/2023	Bank of America		3,405,500	3,500,000	34,511
01750T-AG-1	Allegro CLO Ltd SERIES 20201A CLASS B 7.340% 01/21/32	D.	10/10/2023	Stone X		221,063	225,000	3,784
018820-AC-4	ALLIANZ SE 6.350% 09/06/53	D.	09/14/2023	Various		12,584,420	12,600,000	4,269
01959E-AC-2	ALLIED WORLD ASSURANCE 4.350% 10/29/25	D.	02/07/2023	Goldman Sachs & Company		698,595	724,000	8,748
02364W-BH-7	America Movil SA de CV 3.625% 04/22/29	D.	09/14/2023	Western Asset		2,104,629	2,300,000	30,108
03330E-AJ-3	Anchorage Credit Funding Ltd SERIES 20163A CLASS A1R 2.871% 01/28/39	D.	02/10/2023	Various		8,920,250	10,000,000	7,576
034863-AU-4	ANGLO AMERICAN CAPITAL 4.500% 03/15/28	D.	06/12/2023	Western Asset		7,137,061	7,410,000	46,065
034863-BA-7	ANGLO AMERICAN CAPITAL 2.875% 03/17/31	D.	05/03/2023	Western Asset		6,452,729	7,670,000	18,577
034863-BD-1	ANGLO AMERICAN CAPITAL 5.500% 05/02/33	D.	07/13/2023	Western Asset		5,786,447	5,900,000	31,029
03753Y-AA-6	Apex Credit CLO LLC SERIES 20221A CLASS A1 6.868% 04/22/33	D.	10/11/2023	Nikko Securities America		246,125	250,000	3,845
03759H-AG-8	Apex Credit CLO LLC SERIES 20181A CLASS B 7.240% 04/25/31	D.	02/16/2023	Deutsche Bank		960,000	1,000,000	4,813
039951-AG-3	APES CLO Ltd SERIES 202370A CLASS C 8.287% 10/25/35	D.	09/29/2023	Goldman Sachs & Company		1,000,000	1,000,000	0

E13.16

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
04015W-BG-8	ARES CLO Ltd SERIES 201639A CLASS CR2 7.707% 04/18/31	D	03/02/2023	WIZUHO		2,370,000	2,500,000	22,340
04016V-AG-0	ARES CLO Ltd SERIES 201847A CLASS C 7.409% 04/15/30	D	05/02/2023	Deutsche Bank		1,568,325	1,650,000	5,462
04017J-AG-6	ARES CLO Ltd SERIES 201849A CLASS C 7.592% 07/22/30	D	08/18/2023	Various		2,998,000	3,100,000	32,885
04017Q-AG-0	ARES CLO Ltd SERIES 201828RA CLASS C 7.807% 10/17/30	D	11/20/2023	Bank of America		983,000	1,000,000	7,814
04017W-AE-2	ARES CLO Ltd SERIES 201954A CLASS B 7.507% 10/15/32	D	09/11/2023	Deutsche Bank		746,850	750,000	8,965
04018U-AN-5	ARES CLO Ltd SERIES nALF2A CLASS CR 8.248% 10/20/36	D	08/30/2023	Citigroup Global		500,000	500,000	0
04019R-AW-1	ARES CLO Ltd SERIES 202266A CLASS BR 7.887% 07/25/36	D	08/07/2023	JP Morgan		825,000	825,000	0
04019R-AY-7	ARES CLO Ltd SERIES 202266A CLASS CR 8.387% 07/25/36	D	08/07/2023	JP Morgan		1,400,000	1,400,000	0
04942J-AC-5	Atlas Senior Loan Fund LTD SERIES 201810A CLASS A 1.401% 01/15/31	D	06/07/2023	Citigroup Global		538,574	545,944	5,104
04966H-AG-1	Atrium CDO Corp SERIES 13A CLASS C 7.442% 11/21/30	D	03/28/2023	Deutsche Bank		950,000	1,000,000	12,128
05578Q-AF-0	BPCE SA 3.116% 10/19/32	D	03/08/2023	Western Asset		1,943,135	2,500,000	27,222
05682C-AC-1	Bain Capital Credit CLO, LTD SERIES 20233A CLASS B 8.080% 07/24/36	D	10/06/2023	Various		2,625,000	2,625,000	8,961
05682C-AE-7	Bain Capital Credit CLO, LTD SERIES 20233A CLASS C 8.630% 07/24/36	D	06/27/2023	Citigroup Global		2,000,000	2,000,000	0
05683E-AS-1	Bain Capital Credit CLO, Limi SERIES 20202A CLASS CR 7.824% 07/19/34	D	03/01/2023	Barclays Capital		307,125	325,000	2,697
05683T-AU-3	Bain Capital Credit CLO Limit SERIES 20193A CLASS CIR 7.910% 10/21/34	D	02/24/2023	Barclays Capital		716,250	750,000	5,299
05685E-AE-0	Bain Capital Credit CLO, Limi SERIES 20234A CLASS B 7.898% 10/21/36	D	08/08/2023	Morgan Stanley DWD		1,500,000	1,500,000	0
05964H-AN-5	Banco Santander 1.722% 09/14/27	D	09/14/2023	Western Asset		702,056	800,000	153
06738E-BD-6	BARCLAYS PLC 4.972% 05/16/29	D	05/04/2023	Blackrock		3,934,733	4,045,000	96,089
06738E-BM-6	BARCLAYS PLC 2.645% 06/24/31	D	04/26/2023	Blackrock		1,030,757	1,270,000	11,570
06738E-BY-0	BARCLAYS PLC 5.501% 08/09/28	D	03/27/2023	Blackrock		4,703,136	4,800,000	36,429
06762V-AC-0	Babson CLO Ltd SERIES 20223A CLASS B 8.198% 10/20/35	D	07/06/2023	Stone X		687,055	685,000	12,246
07132J-BG-8	Battalion CLO LTD SERIES 201610A CLASS BR2 7.692% 01/25/35	D	03/09/2023	Nikko Securities America		468,125	500,000	4,577
07132L-AQ-2	Battalion CLO LTD SERIES 201711A CLASS CR 8.041% 04/24/34	D	07/03/2023	Citigroup Global		478,250	500,000	7,779
07133R-AU-9	Battalion CLO LTD SERIES 201812A CLASS CR2 8.229% 05/17/31	D	04/20/2023	Morgan Stanley DWD		240,525	250,000	3,427
07133V-AC-0	Battalion CLO LTD SERIES 202119A CLASS B 7.265% 04/15/34	D	05/10/2023	Morgan Stanley DWD		456,384	480,000	2,287
07135L-AG-1	Battalion CLO LTD SERIES 202223A CLASS C 8.045% 05/19/36	D	08/17/2023	BMO Capital Markets		1,099,050	1,000,000	7,737
08181J-AD-4	Benefit Street Partners CLO L SERIES 20185BA CLASS B 7.810% 04/20/31	D	07/20/2023	Societe Generale		1,970,000	2,000,000	1,720
08186U-AL-6	Benefit Street Partners CLO L SERIES 202022A CLASS AR 6.748% 04/20/35	D	04/06/2023	Barclays Capital		487,750	500,000	6,738
09626Q-BE-6	Bluemountain CLO Ltd SERIES 20142A CLASS CR2 7.860% 10/20/30	D	03/28/2023	Bank of America		3,811,000	4,000,000	44,382
09626Y-AQ-3	Bluemountain CLO Ltd SERIES 20132A CLASS AZR 6.974% 10/22/30	D	03/30/2023	Jefferies & Co		729,750	750,000	8,918
09629F-AG-4	Bluemountain CLO Ltd SERIES 20173A CLASS C 7.359% 01/15/30	D	05/03/2023	Bank of America		2,443,031	2,575,000	8,961
09629T-AJ-7	Bluemountain CLO Ltd SERIES 20181A CLASS C 7.704% 07/30/30	D	04/13/2023	Bank of America		1,517,600	1,600,000	23,451
09629V-AG-8	Bluemountain CLO Ltd SERIES 20182A CLASS C 7.831% 08/15/31	D	07/13/2023	Various		3,548,790	3,700,000	38,303
09630A-AG-1	Bluemountain CLO Ltd SERIES 20183A CLASS B 7.410% 10/25/30	D	04/13/2023	BNP Paribas		1,940,000	2,000,000	30,011
09631B-AG-8	Bluemountain CLO Ltd SERIES 202131A CLASS C 7.674% 04/19/34	D	07/06/2023	Morgan Stanley DWD		855,900	900,000	14,893
09659W-2F-0	BNP PARIBAS 4.400% 08/14/28	D	04/20/2023	Blackrock		2,307,072	2,400,000	20,533
09659W-2R-4	BNP PARIBAS 2.159% 09/15/29	D	06/01/2023	Blackrock		1,942,212	2,300,000	11,035
09659W-2U-7	BNP PARIBAS 3.132% 01/20/33	D	06/26/2023	Various		3,273,283	4,000,000	23,490
09659W-2V-5	BNP PARIBAS 5.125% 01/13/29	D	09/07/2023	Various		13,769,358	13,910,000	135,047
111021-AE-1	British Telecom PLC 9.625% 12/15/30	D	08/24/2023	Blackrock		544,001	450,000	8,783
11765A-AJ-8	Bryant Park Funding Ltd SERIES 202319A CLASS A2B 6.130% 04/15/36	D	01/31/2023	Mitsubishi		8,000,000	8,000,000	0
12481K-AS-7	CBAM CLO Management SERIES 20172A CLASS AR 6.848% 07/17/34	D	08/03/2023	Various		2,222,188	2,250,000	6,638
12481Q-AC-9	CBAM CLO Management SERIES 20185A CLASS A 6.679% 04/17/31	D	05/18/2023	Bank of America		939,880	952,260	5,814
12509V-AG-7	CBAM CLO Management SERIES 202012A CLASS AR 6.840% 07/20/34	D	07/31/2023	BNP Paribas		988,750	1,000,000	2,444
12511G-AE-1	CBAM CLO Management SERIES 202114A CLASS C 7.710% 04/20/34	D	09/02/2023	Nikko Securities America		466,500	500,000	4,286
12552F-AU-7	CIFC Funding Ltd SERIES 20144RA CLASS BR 7.958% 01/17/35	D	07/03/2023	Bank of America		452,794	465,000	7,812
12664B-AS-6	CQS US CLO 2022-2, Ltd. SERIES 20222A CLASS B1R 7.998% 07/20/31	D	11/17/2023	Jefferies & Co		1,612,710	1,620,000	11,543
12664B-AU-1	CQS US CLO 2022-2, Ltd. SERIES 20222A CLASS BFR 7.088% 07/20/31	D	09/21/2023	Jefferies & Co		7,030,000	7,030,000	0
13877B-AE-8	Canyon Capital CLO Ltd SERIES 20181A CLASS C 7.556% 07/15/31	D	05/02/2023	BMO Capital Markets		1,433,250	1,500,000	6,265
14311A-AW-2	Carlyle Global Market Strategi SERIES 20145A CLASS BRR 7.357% 07/15/31	D	08/17/2023	Various		3,681,875	3,750,000	8,734
14311A-AY-8	Carlyle Global Market Strategi SERIES 20145A CLASS GRR 7.907% 07/15/31	D	10/20/2023	Citigroup Global		1,943,000	2,000,000	3,514
14311N-AL-8	Carlyle Global Market Strateg SERIES 20154A CLASS A1R 7.000% 07/20/32	D	07/13/2023	Morgan Stanley DWD		595,500	600,000	9,666
14312E-AN-3	Carlyle Global Market Strateg SERIES 20123A CLASS A2A2 7.507% 01/14/32	D	10/10/2023	RBC Capital Markets		1,730,225	1,750,000	32,474
14314F-AS-7	Carlyle Global Market Strateg SERIES 20173A CLASS BR 7.660% 07/20/29	D	04/06/2023	Wells Fargo		7,057,500	7,500,000	106,560
14315G-AS-4	Carlyle Global Market Strategi SERIES 20202A CLASS BR 7.649% 01/25/35	D	07/06/2023	Morgan Stanley DWD		139,500	150,000	2,297
14318J-AG-1	Carlyle Global Market Strateg SERIES 20221A CLASS C 7.544% 04/15/35	D	06/05/2023	Various		2,847,500	3,000,000	26,167
14318R-AG-3	Carlyle Global Market Strateg SERIES 20231A CLASS C 8.648% 07/20/35	D	04/21/2023	Goldman Sachs & Company		2,000,000	2,000,000	0
14889D-AJ-7	Catamaran CLO Ltd SERIES 20141A CLASS A1AR 6.774% 04/22/30	D	02/16/2023	Morgan Stanley DWD		1,088,602	1,080,215	5,147
14918J-AS-9	Cathedral Lake LTD SERIES 20131A CLASS BR 7.959% 10/15/29	D	03/09/2023	Amherst Securities		2,368,750	2,500,000	27,089
15032E-AQ-2	Cedar Funding Ltd SERIES 20178A CLASS BR 7.309% 10/17/34	D	05/11/2023	Goldman Sachs & Company		2,080,125	2,150,000	11,556
15032E-AS-8	Cedar Funding Ltd SERIES 20178A CLASS CR 7.758% 10/17/34	D	09/01/2023	Deutsche Bank		821,169	837,500	9,100
15033P-AC-7	Cedar Funding Ltd SERIES 202317A CLASS B 7.998% 07/20/36	D	06/28/2023	Jefferies & Co		1,000,000	1,000,000	0
15034A-AE-5	Cedar Funding Ltd SERIES 202114A CLASS C 7.508% 07/15/33	D	07/06/2023	Societe Generale		1,444,500	1,500,000	24,886
15674J-AA-9	Cerberus SERIES 20203A CLASS A 7.507% 01/15/33	D	11/28/2023	Wells Fargo		250,000	250,000	2,345
19737L-AJ-2	Cent CLO LP SERIES 202131A CLASS B 7.228% 04/20/34	D	05/22/2023	Wells Fargo		2,833,500	3,000,000	19,268

E13.17

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
202712-BQ-7	COMMONWEALTH BANK AUST 3.305% 03/11/41	D.	02/21/2023	Western Asset		714,660	1,000,000	14,873
22534P-AC-7	CREDIT AGRICOLE SA 5.301% 07/12/28	D.	09/07/2023	Various		12,676,534	12,600,000	81,127
22534P-AG-8	CREDIT AGRICOLE SA 5.514% 07/05/33	D.	07/27/2023	Western Asset		5,039,150	5,000,000	10,415
22615E-AC-4	Crestline Denali CLO XVI, Ltd SERIES 20181A CLASS B 7.110% 01/20/30	D.	03/23/2023	Bank of America		960,500	1,000,000	11,472
22823A-AA-4	Crown City CLO SERIES 20235A CLASS A1 7.418% 04/20/34	D.	03/03/2023	Bank of America		5,000,000	5,000,000	0
22824D-AJ-8	Crown City CLO SERIES 20211A CLASS A2 7.380% 07/20/34	D.	06/05/2023	Morgan Stanley DWD		571,800	600,000	5,576
22846F-AE-8	Crown Point CLO Ltd SERIES 202110A CLASS B 7.360% 07/20/34	D.	08/01/2023	JP Morgan		535,425	550,000	1,559
23636A-BC-4	DANSKE BANK A/S 4.298% 04/01/28	D.	03/09/2023	Blackrock		3,441,074	3,650,000	70,595
23636A-BF-7	DANSKE BANK A/S 6.466% 01/09/28	D.	03/08/2023	Various		5,822,280	5,800,000	23,852
24460A-AC-4	Deerpath Capital CLO LTD SERIES 20231A CLASS A2 6.178% 04/15/35	D.	02/03/2023	GreensLedge Capital Markets		6,000,000	6,000,000	0
24823D-AU-0	DENALI CAPITAL CLO XI LTD SERIES 20151A CLASS A2R 7.310% 10/20/28	D.	04/19/2023	Nikko Securities America		106,562	106,937	123
25243Y-BB-4	Diageo Capital PLC 2.375% 10/24/29	D.	03/30/2023	Western Asset		175,502	200,000	2,098
25601B-ZB-0	DNB BANK ASA 1.605% 03/30/28	D.	06/01/2023	Western Asset		2,587,919	2,950,000	5,925
262431-AE-9	Dryden Senior Loan Fund SERIES 201750A CLASS C 7.907% 07/15/30	D.	10/05/2023	Natixis		1,231,250	1,250,000	23,079
26243E-AB-7	Dryden Senior Loan Fund SERIES 201753A CLASS B 7.058% 01/15/31	D.	06/22/2023	Societe Generale		1,078,000	1,100,000	13,598
26243E-AC-5	Dryden Senior Loan Fund SERIES 201753A CLASS C 7.359% 01/15/31	D.	05/11/2023	Deutsche Bank		4,295,250	4,500,000	24,361
26244M-AS-1	Dryden Senior Loan Fund SERIES 201645A CLASS CR 7.859% 10/15/30	D.	05/10/2023	Citigroup Global		1,215,625	1,250,000	6,476
26244R-AC-5	Dryden Senior Loan Fund SERIES 201754A CLASS C 7.824% 10/19/29	D.	11/21/2023	Deutsche Bank		492,000	500,000	3,904
26248A-AG-3	Dryden Senior Loan Fund SERIES 202190A CLASS B 7.234% 02/20/35	D.	05/11/2023	Wells Fargo		1,737,000	1,800,000	27,038
26251B-AQ-9	Dryden Senior Loan Fund SERIES 201328A CLASS A3LR 7.781% 08/15/30	D.	04/06/2023	JP Morgan		2,012,874	2,084,800	22,339
26251L-AE-4	Dryden Senior Loan Fund SERIES 201864A CLASS B 7.078% 04/18/31	D.	10/20/2023	Various		1,855,400	1,900,000	2,909
26253B-AJ-3	Dryden Senior Loan Fund SERIES 2022104A CLASS C 9.422% 08/20/34	D.	07/13/2023	MIZUHO		1,013,500	1,000,000	14,279
26253L-AE-2	Dryden Senior Loan Fund SERIES 202078A CLASS C 7.609% 04/17/33	D.	05/03/2023	Deutsche Bank		570,000	600,000	2,163
26253M-AG-5	Dryden Senior Loan Fund SERIES 2022108A CLASS C 8.516% 07/18/35	D.	06/12/2023	Janney Montgomery		1,248,438	1,250,000	15,995
26253T-AE-5	Dryden Senior Loan Fund SERIES 2023102A CLASS B 7.853% 10/15/36	D.	08/25/2023	Bank of America		2,000,000	2,000,000	0
26254F-AE-4	Dryden Senior Loan Fund SERIES 2023107A CLASS B 8.019% 08/15/35	D.	07/14/2023	Goldman Sachs & Company		1,000,000	1,000,000	0
26254F-AG-9	Dryden Senior Loan Fund SERIES 2023107A CLASS C 8.369% 08/15/35	D.	07/14/2023	Goldman Sachs & Company		500,000	500,000	0
26262P-AE-3	Elevation CLO Ltd SERIES 20176A CLASS B 7.509% 07/15/29	D.	03/02/2023	BNP Paribas		2,693,663	2,725,000	24,134
26262X-AC-0	Elevation CLO Ltd SERIES 20189A CLASS B 7.407% 07/15/31	D.	08/21/2023	Wells Fargo		494,250	500,000	3,761
29244C-AC-2	Empower CLO, Ltd. SERIES 20231A CLASS B 7.987% 04/25/36	D.	03/14/2023	Goldman Sachs & Company		2,500,000	2,500,000	0
29244C-AE-8	Empower CLO, Ltd. SERIES 20231A CLASS C 8.687% 04/25/36	D.	03/14/2023	Goldman Sachs & Company		2,500,000	2,500,000	0
29247B-AG-2	Empower CLO, Ltd. SERIES 20232A CLASS B 8.145% 07/15/36	D.	07/18/2023	Citigroup Global		1,000,000	1,000,000	0
29278G-AZ-1	ENEL FINANCE INTL NV 6.800% 10/14/25	D.	03/30/2023	Western Asset		2,240,446	2,240,000	69,874
29278G-BA-5	ENEL FINANCE INTL NV 7.500% 10/14/32	D.	06/26/2023	Various		4,880,834	4,390,000	77,179
30251G-BD-8	FMG RESOURCES AUG 2006 5.875% 04/15/30	D.	03/28/2023	Various		953,360	1,000,000	26,030
34965D-AL-7	Fortress Credit BSL Limited SERIES 20231A CLASS B2 6.230% 04/23/36	D.	02/09/2023	Goldman Sachs & Company		5,000,000	5,000,000	0
34966B-AE-6	Fortress Credit BSL Limited SERIES 20232A CLASS B 8.380% 07/24/36	D.	06/01/2023	Goldman Sachs & Company		1,500,000	1,500,000	0
349936-AC-8	Fortress Credit BSL Limited SERIES 20233A CLASS B1 8.528% 01/23/37	D.	10/31/2023	Bank of America		2,000,000	2,000,000	0
38138J-AG-8	GoldenTree Loan Management US SERIES 20219A CLASS C 7.460% 01/20/33	D.	03/01/2023	BNP Paribas		2,823,000	3,000,000	23,127
38176Y-AC-7	Golub Capital Partners CLO Lt SERIES 201946A CLASS A1B 3.440% 04/20/32	D.	01/12/2023	Deutsche Bank		1,888,000	2,000,000	16,627
38179Q-AC-1	Golub Capital Partners CLO, LT SERIES 202368A CLASS B 8.187% 07/25/36	D.	06/16/2023	Barclays Capital		1,000,000	1,000,000	0
390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR 7.219% 07/15/31	D.	02/01/2023	BNP Paribas		1,426,263	1,440,670	4,322
39729R-AA-6	Greenwood Park CLO, Ltd SERIES 20181A CLASS A1 6.686% 04/15/31	D.	05/26/2023	Citigroup Global		975,209	985,557	7,577
404280-CF-4	HSBC HOLDINGS PLC 4.950% 03/31/30	D.	07/20/2023	Blackrock		785,144	800,000	12,540
404280-CY-3	HSBC HOLDINGS PLC 2.871% 11/22/32	D.	09/24/2023	Blackrock		3,425,075	4,250,000	42,706
404280-DH-9	HSBC HOLDINGS PLC 5.402% 08/11/33	D.	03/01/2023	Western Asset		2,698,740	2,800,000	5,102
442911-AE-3	HPS Loan Management Ltd SERIES 202318A CLASS B 8.366% 07/20/36	D.	05/23/2023	RBC Capital Markets		3,200,000	3,200,000	0
449259-AN-0	ICG US CLO Ltd SERIES 20171A CLASS CRR 8.052% 07/28/34	D.	02/23/2023	Citigroup Global		1,318,520	1,400,000	7,843
449278-AE-0	ICG US CLO Ltd 2023-1A C 3.799% 07/18/36	D.	07/21/2023	Barclays Capital		500,000	500,000	0
44929F-BC-5	ICG US CLO Ltd SERIES 20143A CLASS A2RR 7.149% 04/25/31	D.	02/16/2023	Goldman Sachs & Company		1,968,000	2,000,000	9,477
44931N-AV-3	ICG US CLO Ltd SERIES 20161A CLASS BRR 8.105% 04/29/34	D.	03/28/2023	BNP Paribas		471,250	500,000	5,943
44932B-AS-5	ICG US CLO Ltd SERIES 20183A CLASS B1R 7.092% 01/24/32	D.	02/16/2023	RBC Capital Markets		3,642,188	3,750,000	18,275
449691-AC-8	ILIAD HOLDING SAS 7.000% 10/15/28	D.	10/20/2023	PineBridge		830,188	925,000	1,619
456837-AW-3	ING GROEP NV 2.727% 04/01/32	D.	03/01/2023	Western Asset		1,548,360	1,900,000	20,627
46091R-AE-3	Invesco CLO LTD SERIES 20233A CLASS C 8.553% 07/15/36	D.	07/06/2023	Morgan Stanley DWD		1,000,000	1,000,000	0
46115H-BV-8	INTESA SANPAOLO SPA 8.248% 11/21/33	D.	02/16/2023	Western Asset		1,066,140	1,000,000	20,620
47047L-AE-9	Jamestown CLO Ltd SERIES 20186RA CLASS A2B 7.429% 04/25/30	D.	06/16/2023	Deutsche Bank		519,400	530,000	5,904
47048U-AE-8	Jamestown CLO Ltd SERIES 202117A CLASS C 7.999% 01/25/35	D.	06/30/2023	Citigroup Global		453,600	480,000	7,200
47048X-AQ-5	Jamestown CLO Ltd SERIES 201914A CLASS A2R 7.410% 10/20/34	D.	03/28/2023	BNP Paribas		1,577,813	1,650,000	20,739
48206K-AE-6	Juniper Valley Park CLO, Ltd SERIES 20231A CLASS B 7.948% 07/20/35	D.	05/05/2023	BNP Paribas		3,000,000	3,000,000	0
48241F-AB-0	KBC GROUP NV 5.796% 01/19/29	D.	02/06/2023	Various		9,051,390	9,000,000	6,118
48250R-BJ-4	KKR Financial CLO Ltd SERIES 12 CLASS CR2 7.908% 10/15/30	D.	06/21/2023	Janney Montgomery		243,750	250,000	3,494
48251J-AQ-6	KKR Financial CLO Ltd SERIES 18 CLASS CR 2.411% 07/18/30	D.	06/12/2023	Janney Montgomery		243,000	250,000	2,914
48252U-AL-1	KKR Financial CLO Ltd SERIES 25 CLASS CR 7.957% 07/15/34	D.	07/31/2023	Nikko Securities America		733,125	750,000	2,623
48254Q-AD-6	KKR Financial CLO Ltd SERIES 33A CLASS C 7.660% 07/20/34	D.	02/15/2023	Bank of America		2,860,500	3,000,000	15,885

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
48255P-AE-5	KKR Financial CLO Ltd SERIES 202241A CLASS C 7.645% 04/15/35	D	07/14/2023	Robert W. Baird & Co		1,427,813	1,500,000	315
48256E-AE-9	KKR Financial CLO Ltd SERIES 48A CLASS B 7.848% 10/20/36	D	09/28/2023	Bank of America		500,000	500,000	0
48256E-AG-4	KKR Financial CLO Ltd SERIES 48A CLASS C 8.348% 10/20/36	D	09/28/2023	Bank of America		500,000	500,000	0
50189P-AN-2	LOM Ltd Partnership SERIES 25A CLASS C2 7.960% 07/20/30	D	02/16/2023	Goldman Sachs & Company		240,750	250,000	1,678
50190A-AR-3	LOM Ltd Partnership SERIES 17A CLASS BRR 7.259% 10/15/31	D	02/17/2023	JP Morgan		979,000	1,000,000	6,392
50190A-AT-9	LOM Ltd Partnership SERIES 17A CLASS CRR 7.759% 10/15/31	D	03/23/2023	Wells Fargo		3,765,840	4,080,000	53,899
50200F-AG-4	LOM Ltd Partnership SERIES 26A CLASS C 7.460% 01/20/31	D	02/23/2023	Wells Fargo		4,693,000	5,000,000	34,874
50200J-AG-6	LOM Ltd Partnership SERIES 27A CLASS B 7.209% 07/16/31	D	04/12/2023	Bank of America		6,000,000	6,250,000	95,797
50220P-AD-5	LSEGA FINANCING PLC 2.500% 04/06/31	D	07/21/2023	Blackrock		3,011,076	3,600,000	27,250
53944J-AU-7	LLOYDS BANKING GROUP PLC 4.976% 08/11/33	D	08/10/2023	Western Asset		7,372,143	7,900,000	100,944
542798-AG-8	Long Point Park CLO Ltd SERIES 20171A CLASS B 7.359% 01/17/30	D	04/10/2023	Nikko Securities America		1,910,000	2,000,000	30,659
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C 7.385% 03/15/44	D	12/15/2023	Interest Capitalization		73,642	73,642	0
556079-AF-8	MACQUARIE BANK LTD 6.798% 01/18/33	D	01/10/2023	Bank of America		1,500,000	1,500,000	0
55608J-AX-6	MACQUARIE GROUP LTD 1.935% 04/14/28	D	03/08/2023	Western Asset		315,148	370,000	2,810
55817G-AE-1	Madison Park Funding Ltd SERIES 202363A CLASS B1 8.028% 04/21/35	D	03/29/2023	Nomura Securities		3,000,000	3,000,000	0
55817H-AQ-2	Madison Park Funding Ltd SERIES 202262A CLASS BR 7.997% 07/17/36	D	06/27/2023	JP Morgan		2,000,000	2,000,000	0
55820J-BJ-8	Madison Park Funding Ltd SERIES 201621A CLASS BRR 7.856% 10/15/32	D	05/23/2023	Bank of America		2,904,900	3,000,000	23,624
55820N-AQ-4	Madison Park Funding Ltd SERIES 201624A CLASS BR 7.410% 10/20/29	D	05/11/2023	JP Morgan		987,000	1,000,000	4,903
55821C-AE-4	Atrium CDO Corp SERIES 9A CLASS CR2 7.631% 05/28/30	D	04/14/2023	Various		8,154,375	8,500,000	72,914
55821F-AA-5	Madison Park Funding Ltd SERIES 202150A CLASS A 6.798% 04/19/34	D	05/25/2023	Citigroup Global		767,910	780,000	5,712
55953H-AU-7	Magnetite CLO Ltd SERIES 201512A CLASS BRR 7.256% 10/15/31	D	02/16/2023	MIZUHO		3,191,400	3,240,000	20,136
55953T-AL-1	Magnetite CLO Ltd MAGNE 2016-18A BR 7.131% 11/15/28	D	05/04/2023	Citigroup Global		333,625	340,000	4,928
55954H-AN-2	Magnetite CLO Ltd SERIES 201922A CLASS BR 7.259% 04/15/31	D	05/11/2023	Bank of America		1,467,750	1,500,000	8,004
56578K-AG-4	Marathon CLO LTD SERIES 201812A CLASS B 8.177% 04/18/31	D	09/15/2023	Odeon Capital Group LLC		291,375	300,000	4,238
56606G-AA-2	Marble Point CLO SERIES 20212A CLASS A 6.849% 07/25/34	D	05/11/2023	MIZUHO		966,250	1,000,000	3,586
60162P-AJ-1	Milos CLO LTD SERIES 20171A CLASS CR 7.560% 10/20/30	D	05/11/2023	Stone X		2,883,000	3,000,000	14,897
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	04/17/2023	Various		404,799	400,000	14,715
603051-AC-7	MINERAL RESOURCES LTD 8.000% 11/01/27	D	02/17/2023	Janney Montgomery		995,980	1,000,000	24,667
606822-BM-5	MITSUBISHI UFJ FIN GPP 3.195% 07/18/29	D	04/03/2023	Blackrock		815,292	900,000	6,150
606822-BX-1	MITSUBISHI UFJ FIN GPP 2.309% 07/20/32	D	05/04/2023	Blackrock		1,962,905	2,430,000	16,833
606822-CX-8	MITSUBISHI UFJ FIN GPP 5.133% 07/20/33	D	08/24/2023	Blackrock		769,944	800,000	4,335
606822-CL-6	MITSUBISHI UFJ FIN GPP 5.017% 07/20/28	D	03/27/2023	Blackrock		993,590	1,000,000	9,616
606822-CS-1	MITSUBISHI UFJ FIN GPP 5.422% 02/22/29	D	04/20/2023	Blackrock		2,733,102	2,700,000	25,212
606822-CT-9	MITSUBISHI UFJ FIN GPP 5.475% 02/22/31	D	04/26/2023	Blackrock		1,292,060	1,270,000	12,748
606822-CX-0	MITSUBISHI UFJ FIN GPP 5.441% 02/22/34	D	06/05/2023	Western Asset		4,805,335	4,770,000	64,405
606822-DC-5	MITSUBISHI UFJ FIN GPP 5.406% 04/19/34	D	07/17/2023	Blackrock		3,473,435	3,500,000	47,303
60687Y-BH-1	MIZUHO FINANCIAL GROUP 2.201% 07/10/31	D	04/06/2023	Blackrock		5,152,300	6,280,000	34,940
60687Y-OM-9	MIZUHO FINANCIAL GROUP 5.669% 09/13/33	D	08/10/2023	Blackrock		1,995,400	2,000,000	47,557
60687Y-CT-4	MIZUHO FINANCIAL GROUP 5.754% 05/27/34	D	04/13/2023	Blackrock		3,789,577	3,700,000	29,569
60687Y-CZ-0	MIZUHO FINANCIAL GROUP 5.778% 07/06/29	D	08/17/2023	Blackrock		496,280	500,000	3,611
62431Q-AC-5	MOUNTAIN VIEW CLO SERIES 20231A CLASS B 8.403% 09/14/36	D	08/03/2023	Morgan Stanley DWD		1,000,000	1,000,000	0
62432B-AQ-6	Mountain View CLO Ltd SERIES 20159A CLASS A2R 7.437% 07/15/31	D	09/07/2023	Janney Montgomery		985,000	1,000,000	11,433
62481W-AQ-0	MP Clo VIII, LTD SERIES 20152A CLASS CRR 7.945% 04/28/34	D	11/22/2023	BMO Capital Markets		1,947,000	2,000,000	12,369
62848F-AJ-1	Myers Park CLO LTD SERIES 20181A CLASS C 7.710% 10/20/30	D	09/07/2023	Wells Fargo		1,211,893	1,225,000	13,774
62954H-AJ-7	NXP BV/NXP FDG/NXP USA 2.650% 02/15/32	D	05/19/2023	Blackrock		2,414,160	3,000,000	21,642
62954H-AV-0	NXP BV/NXP FDG/NXP USA 4.300% 06/18/29	D	08/04/2023	Blackrock		5,572,813	5,870,000	79,490
62954H-AY-4	NXP BV/NXP FDG/NXP USA 3.400% 05/01/30	D	05/12/2023	Blackrock		3,056,022	3,400,000	4,817
62954H-BB-3	NXP BV/NXP FDG/NXP USA 5.000% 01/15/33	D	09/15/2023	Blackrock		6,954,609	7,300,000	70,731
62954W-AE-5	NTT FINANCE CORP 2.065% 04/03/31	D	03/30/2023	Western Asset		1,210,350	1,440,000	7,985
63152P-AA-6	Nassau 2018-11, LTD SERIES 201811A CLASS A 7.200% 10/15/31	D	04/13/2023	Goldman Sachs & Company		1,968,327	2,013,634	0
632525-BC-4	NATIONAL AUSTRALIA BANK 6.429% 01/12/33	D	01/04/2023	Goldman Sachs & Company		2,000,000	2,000,000	0
639057-AC-2	NATWEST GROUP PLC 1.642% 06/14/27	D	06/12/2023	Western Asset		530,940	600,000	1,596
639057-AH-1	NATWEST GROUP PLC 6.016% 03/02/34	D	07/20/2023	Western Asset		9,161,541	8,990,000	159,459
639057-AJ-7	NATWEST GROUP PLC 5.847% 03/02/27	D	03/01/2023	Western Asset		249,648	250,000	41
639057-AK-4	NATWEST GROUP PLC 5.808% 09/13/29	D	07/12/2023	Western Asset		5,312,470	5,400,000	19,489
64129J-BJ-8	Neuberger Berman CLO Ltd SERIES 201314A CLASS CR2 7.552% 01/28/30	D	05/23/2023	BMO Capital Markets		964,500	1,000,000	5,180
65023P-AS-9	Newark BSL CLO 2 Ltd. SERIES 20171A CLASS BR 7.399% 07/25/30	D	03/31/2023	Citigroup Global		1,430,250	1,500,000	18,882
654744-AD-3	NISSAN MOTOR CO 4.810% 09/17/30	D	05/16/2023	Blackrock		563,914	650,000	5,298
65535H-AX-7	NOMURA HOLDINGS INC 2.608% 07/14/31	D	05/15/2023	Blackrock		1,011,456	1,280,000	11,406
65535H-AY-5	NOMURA HOLDINGS INC 2.172% 07/14/28	D	05/12/2023	Blackrock		1,698,200	2,000,000	14,721
65535H-BK-4	NOMURA HOLDINGS INC 6.181% 01/18/33	D	02/16/2023	Various		10,579,688	10,450,000	23,694
65558R-AD-1	NORDEA BANK ABP 5.375% 09/22/27	D	06/21/2023	Western Asset		5,169,119	5,150,000	42,030
66858C-AE-7	Northwoods Capital Ltd SERIES 201812BA CLASS B 7.497% 06/15/31	D	05/19/2023	Goldman Sachs & Company		238,750	250,000	3,218
66860J-AA-6	Northwoods Capital Ltd SERIES 201811BA CLASS A1 6.774% 04/19/31	D	01/31/2023	Bank of America		142,838	145,753	334
66860P-AE-4	Northwoods Capital Ltd SERIES 201817A CLASS C 7.524% 04/22/31	D	02/16/2023	BNP Paribas		1,860,000	2,000,000	10,739

E13.19

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
670891-AE-0	OCF CLO Ltd SERIES 202328A CLASS C 8.545% 07/16/36	D.	06/29/2023	Bank of America		750,000	750,000	0
67097L-AP-1	OCF CLO Ltd SERIES 201713A CLASS BR 7.658% 07/15/30	D.	06/05/2023	Bank of America		2,889,000	3,000,000	30,856
67401Q-AC-0	Oaktree CLO Ltd SERIES 20232A CLASS B 8.098% 07/20/36	D.	05/26/2023	Morgan Stanley DWD		2,000,000	2,000,000	0
67401Q-AE-6	Oaktree CLO Ltd SERIES 20232A CLASS C 8.666% 07/20/36	D.	05/26/2023	Morgan Stanley DWD		3,000,000	3,000,000	0
67401R-AA-2	Oaktree CLO Ltd SERIES 20223A CLASS A1 7.744% 07/15/35	D.	03/23/2023	MIZUHO		2,996,250	3,000,000	40,293
67515J-AE-5	Ocean Trails CLO SERIES 202314A CLASS B1 8.148% 01/20/35	D.	02/24/2023	Morgan Stanley DWD		9,200,000	9,200,000	0
67515J-AG-0	Ocean Trails CLO SERIES 202314A CLASS C 9.148% 01/20/35	D.	02/24/2023	Morgan Stanley DWD		1,500,000	1,500,000	0
67515J-CN-4	Ocean Trails CLO SERIES 20197A CLASS CR 8.109% 04/17/30	D.	03/08/2023	BMO Capital Markets		2,025,030	2,100,000	21,969
67577M-AN-3	Octagon Investment Partners 4 SERIES 20191A CLASS ATR 6.737% 04/15/35	D.	05/11/2023	Bank of America		1,835,625	1,875,000	9,226
67577V-AQ-6	Octagon Credit Partners 46, L SERIES 20202A CLASS CR 7.857% 07/15/36	D.	08/10/2023	Natixis		2,667,500	2,750,000	16,618
67590B-AU-4	Octagon Investment Partners X SERIES 20131A CLASS BR 7.274% 07/17/30	D.	02/21/2023	Goldman Sachs & Company		1,969,000	2,000,000	13,140
67590G-BL-2	Octagon Investment Partners X SERIES 20131A CLASS BR2 7.049% 01/25/31	D.	03/24/2023	JP Morgan		960,000	1,000,000	10,708
67590G-BN-8	Octagon Investment Partners X SERIES 20131A CLASS CR2 7.349% 01/25/31	D.	07/06/2023	Bank of America		4,742,000	5,000,000	22,411
67590Y-AS-9	Octagon Investment Partners 2 SERIES 20161A CLASS CR 7.459% 07/15/30	D.	04/20/2023	RBC Capital Markets		943,300	1,000,000	1,373
67591V-AG-0	Octagon Investment Partners 3 SERIES 20182A CLASS B 7.399% 07/25/30	D.	10/05/2023	Citigroup Global		1,568,125	1,625,000	25,591
675920-AN-2	OCTAGON INVESTMENT PARTNERS 3 SERIES 20171A CLASS BR 7.610% 03/17/30	D.	07/31/2023	Bank of America		975,700	1,000,000	2,722
67592C-AE-6	OCTAGON INVESTMENT PARTNERS 3 SERIES 20183A CLASS B 7.328% 10/20/30	D.	05/25/2023	Citigroup Global		970,000	1,000,000	7,667
675947-AE-5	Octagon Credit Investors LLC SERIES 20232A CLASS C 8.398% 04/20/36	D.	03/16/2023	RBC Capital Markets		2,000,000	2,000,000	0
69355E-AL-9	PPM CLO 3 Ltd. SERIES 20193A CLASS AR 6.748% 04/17/34	D.	10/05/2023	Mitsubishi		1,354,375	1,375,000	21,620
69915X-AS-5	Parallel Ltd SERIES 20171A CLASS CR 7.660% 07/20/29	D.	03/06/2023	Citigroup Global		522,450	540,000	3,003
69916X-AY-1	Parallel Ltd SERIES 20191A CLASS CR 7.960% 07/20/32	D.	09/14/2023	Bank of America		731,250	750,000	9,860
70016R-AS-8	Park Avenue Institutional Adv SERIES 20181A CLASS A2R 7.260% 10/20/31	D.	11/21/2023	Janney Montgomery		244,375	250,000	1,769
70016R-AS-4	Park Avenue Institutional Adv SERIES 20181A CLASS BR 7.760% 10/20/31	D.	03/23/2023	MIZUHO		935,000	1,000,000	12,664
70017K-AN-9	Park Avenue Institutional Adv SERIES 20171A CLASS A2R 7.202% 02/14/34	D.	06/13/2023	BNP Paribas		2,048,950	2,150,000	12,720
70017W-AC-7	Park Avenue Institutional Adv SERIES 20191A CLASS A2A 7.631% 05/15/32	D.	03/06/2023	Nomura Securities		967,764	983,000	3,936
70019A-AE-9	Park Blue CLO Ltd SERIES 20233A CLASS B1 7.998% 04/20/36	D.	02/24/2023	JP Morgan		7,000,000	7,000,000	0
709629-AR-0	PENTAIR FINANCE SARL 4.500% 07/01/29	D.	02/06/2023	Seaport Group		3,759,560	4,000,000	18,500
716973-AD-4	PFIZER INVESTMENT ENTER 4.650% 05/19/30	D.	05/16/2023	Blackrock		1,996,460	2,000,000	0
72132K-AA-3	Pikes Peak CLO SERIES 202211A CLASS A1 7.337% 07/25/34	D.	07/06/2023	Bank of America		800,000	800,000	11,852
72134C-AA-9	Pikes Peak CLO SERIES 202314A CLASS A1 7.348% 04/20/36	D.	03/15/2023	Morgan Stanley DWD		1,000,000	1,000,000	0
72134C-AE-1	Pikes Peak CLO SERIES 202314A CLASS B 7.898% 04/20/36	D.	07/06/2023	Morgan Stanley DWD		2,239,500	2,500,000	16,800
74972F-AJ-4	RR LTD SERIES 20184A CLASS B 7.609% 04/15/30	D.	05/10/2023	Stone X		1,920,000	2,000,000	10,014
74977R-DP-6	RABOBANK NEDERLAND 3.758% 04/06/33	D.	01/06/2023	HSBC Securities		1,745,640	2,000,000	19,625
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
77340G-AN-1	Rockford Tower CLO Ltd SERIES 20172A CLASS CR 7.565% 10/15/29	D.	05/25/2023	Stone X		1,657,880	1,695,000	14,497
77341E-AC-9	Rockford Tower CLO Ltd SERIES 20201A CLASS B 7.460% 01/20/32	D.	04/26/2023	Deutsche Bank		1,372,635	1,410,000	2,209
77341K-AG-6	Rockford Tower CLO Ltd SERIES 20211A CLASS C 7.678% 07/20/34	D.	05/23/2023	Bank of America		283,200	300,000	2,115
77341L-AC-3	Rockford Tower CLO Ltd SERIES 20212A CLASS B 7.410% 07/20/34	D.	06/13/2023	Bank of America		530,750	550,000	5,989
77587U-AN-2	Romark CLO Ltd SERIES 20171A CLASS A2R 7.292% 10/23/30	D.	07/31/2023	Various		939,000	960,000	2,730
78081B-AL-7	ROYALTY PHARMA PLC 3.300% 09/02/40	D.	07/13/2023	Blackrock		1,504,209	2,100,000	25,988
78448T-AK-8	SMBC AVIATION CAPITAL FI 5.700% 07/25/33	D.	08/31/2023	Blackrock		485,655	500,000	3,167
80281L-AM-7	SANTANDER UK GROUP HLDGS 1.532% 08/21/26	D.	03/08/2023	Western Asset		3,046,020	3,400,000	723
80281L-AT-2	SANTANDER UK GROUP HLDGS 6.534% 01/10/29	D.	01/03/2023	Pierpont		5,000,000	5,000,000	0
806854-AL-9	SCHLUMBERGER INVESTMENT 4.850% 05/15/33	D.	07/27/2023	Various		21,441,331	21,700,000	108,168
81880X-AL-6	Shackleton CLO LTD SERIES 201914A CLASS ATR 6.860% 07/20/34	D.	06/05/2023	Nikko Securities America		485,750	500,000	4,300
81881Q-AW-6	Shackleton CLO LTD SERIES 20133A CLASS CR 7.606% 07/15/30	D.	02/23/2023	Goldman Sachs & Company		1,436,250	1,500,000	11,518
81883D-AK-9	Shackleton CLO LTD SERIES 201710A CLASS BR 7.228% 04/20/29	D.	01/05/2023	Citigroup Global		1,928,000	2,000,000	26,067
822582-BE-1	SHELL INTERNATIONAL FIN 4.125% 05/11/35	D.	08/11/2023	Various		6,916,708	7,520,000	49,018
83368R-BS-0	Societe Generale 6.691% 01/10/34	D.	02/16/2023	Blackrock		2,783,970	2,700,000	20,575
83609R-AQ-4	Sound Point CLO LTD SERIES 20171A CLASS CR 7.724% 01/23/29	D.	06/02/2023	Janney Montgomery		388,088	395,000	3,455
83610J-AN-6	Sound Point CLO LTD SERIES 20181A CLASS B2BR 8.009% 04/15/31	D.	03/23/2023	Bank of America		2,906,250	3,000,000	41,069
83611J-AC-9	Sound Point CLO LTD SERIES 20182A CLASS B 7.342% 07/26/31	D.	01/27/2023	Credit Suisse		855,000	900,000	815
83614B-AS-8	Sound Point CLO LTD SERIES 20192A CLASS BR 7.415% 07/15/34	D.	01/05/2023	BMO Capital Markets		2,385,000	2,500,000	34,003
846031-AS-1	Southwick Park CLO Ltd SERIES 20194A CLASS CR 7.610% 07/20/32	D.	07/06/2023	Societe Generale		965,800	1,000,000	16,201
85815C-AA-7	Steele Creek CLO Ltd SERIES 20181A CLASS A 6.669% 04/15/31	D.	04/20/2023	Bank of America		931,005	945,663	1,153
85815C-AC-3	Steele Creek CLO Ltd SERIES 20181A CLASS B 7.139% 04/15/31	D.	02/15/2023	Goldman Sachs & Company		1,950,000	2,000,000	10,803
85816W-AG-9	Steele Creek CLO Ltd SERIES 20141RA CLASS C 7.624% 04/21/31	D.	02/21/2023	JP Morgan		1,904,000	2,000,000	11,651
86317W-AC-0	Stratus CLO SERIES 20221A CLASS B 7.748% 07/20/30	D.	07/07/2023	JP Morgan		1,695,750	1,700,000	28,648
86562M-BZ-2	SUMITOMO MITSUI FINANCIA 2.142% 09/23/30	D.	05/18/2023	Western Asset		2,581,482	3,200,000	6,735
86562M-CW-8	SUMITOMO MITSUI FINANCIA 5.710% 01/13/30	D.	04/06/2023	Blackrock		2,970,441	2,850,000	39,780
86562M-DD-9	SUMITOMO MITSUI FINANCIA 5.776% 07/13/33	D.	07/06/2023	Blackrock		3,600,000	3,600,000	0
86563V-BG-3	SUMITOMO MITSUI TR BK LT 5.650% 03/09/26	D.	03/08/2023	Western Asset		199,608	200,000	31
87122F-AC-0	Sycamore Tree CLO Ltd SERIES 20233A CLASS B1 8.398% 04/20/35	D.	03/10/2023	Goldman Sachs & Company		2,500,000	2,500,000	0
87167G-BG-3	Symphony CLO Ltd SERIES 202022A CLASS C 7.809% 04/18/33	D.	02/15/2023	Bank of America		478,750	500,000	2,894
87170A-AU-2	Symphony CLO Ltd SERIES 202234A CLASS CR 8.530% 07/24/36	D.	07/13/2023	Bank of America		500,000	500,000	0

E13.20

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
871969-AC-5	TCW Gem Ltd SERIES 20221A CLASS A1 6.720% 04/22/33	D	05/03/2023	Deutsche Bank		1,469,250	1,500,000	2,938
87251P-AE-7	TCW Gem Ltd SERIES 20232A CLASS B 8.048% 10/20/36	D	08/14/2023	Jefferies & Co		1,000,000	1,000,000	0
87251P-AG-2	TCW Gem Ltd SERIES 20232A CLASS C 8.498% 10/20/36	D	08/14/2023	Jefferies & Co		500,000	500,000	0
87938W-AC-7	Telefonica Emisiones Sau 7.045% 06/20/36	D	07/20/2023	Blackrock		1,574,822	1,440,000	5,816
87938W-AV-5	Telefonica Emisiones Sau 4.665% 03/06/38	D	07/13/2023	Blackrock		1,457,512	1,700,000	28,858
87938W-AX-1	Telefonica Emisiones Sau 5.520% 03/01/49	D	08/10/2023	Blackrock		2,692,366	3,100,000	56,933
88032W-BB-1	TENCENT HOLDINGS LTD 3.680% 04/22/41	D	02/16/2023	Western Asset		774,530	1,000,000	12,164
883310-AS-3	Thayer Park CLO Ltd SERIES 20171A CLASS BR 7.460% 04/20/34	D	10/06/2023	Goldman Sachs & Company		2,396,875	2,500,000	42,582
88429R-AA-6	37 Capital CLO Ltd SERIES 20231A CLASS A1 7.445% 04/15/36	D	06/29/2023	Nikko Securities America		500,000	500,000	5,242
88429R-AC-2	37 Capital CLO Ltd SERIES 20231A CLASS B 8.095% 04/15/36	D	03/31/2023	JP Morgan		3,000,000	3,000,000	0
88429R-AE-8	37 Capital CLO Ltd SERIES 20231A CLASS C 8.995% 04/15/36	D	03/31/2023	JP Morgan		2,000,000	2,000,000	0
88432C-BC-9	Wind River CLO Ltd SERIES 20141A CLASS BRR 7.259% 07/18/31	D	08/17/2023	Citigroup Global		609,375	625,000	4,233
892331-AP-4	TOYOTA MOTOR CORP 5.275% 07/13/26	D	07/06/2023	Blackrock		1,985,000	1,985,000	0
89289U-AU-2	Tralee CLO Ltd SERIES 20131A CLASS CR 3.111% 07/20/29	D	06/13/2023	Janney Montgomery		998,000	1,000,000	12,523
89640H-AC-5	Trinitas CLO Ltd SERIES 202322A CLASS B1 8.298% 07/20/36	D	04/05/2023	Citigroup Global		7,000,000	7,000,000	0
902133-AG-2	Tyco Electronics 7.125% 10/01/37	D	02/02/2023	Direct		1,344,861	1,000,000	23,948
902613-AT-5	UBS GROUP AG 4.988% 08/05/33	D	02/16/2023	Blackrock		1,661,923	1,750,000	3,880
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D	04/17/2023	Various		2,440,602	2,900,000	22,601
92331X-AY-0	Venture CDO Ltd SERIES 201835A CLASS BLR 7.410% 10/22/31	D	10/19/2023	Bank of America		1,225,000	1,250,000	0
92558B-AJ-7	Vibrant CLO Ltd SERIES 20177A CLASS A1R 6.700% 09/15/30	D	01/31/2023	Bank of America		289,837	293,952	621
92857W-BS-8	Vodafone Group PLC 4.875% 06/19/49	D	06/13/2023	Blackrock		1,216,208	1,400,000	33,367
92857W-BY-5	Vodafone Group PLC 5.625% 02/10/53	D	05/26/2023	Blackrock		2,693,065	2,870,000	49,777
92891L-AK-8	Voya CLO Ltd SERIES 20223A CLASS BR 7.798% 10/20/36	D	08/31/2023	Bank of America		950,000	950,000	0
92915P-AP-0	Voya CLO Ltd SERIES 20141A CLASS BR2 7.557% 04/18/31	D	03/24/2023	Bank of America		5,765,000	6,000,000	52,461
92916G-BF-0	Voya CLO Ltd SERIES 20124A CLASS A2R3 7.108% 10/15/30	D	05/03/2023	JP Morgan		1,930,000	2,000,000	6,698
92916G-BG-8	Voya CLO Ltd SERIES 20124A CLASS BR3 7.609% 10/15/30	D	02/21/2023	Citigroup Global		661,500	700,000	4,851
92916X-AJ-6	Voya CLO Ltd SERIES 20133A CLASS A1RR 6.806% 10/18/31	D	08/10/2023	Various		2,970,587	2,989,671	16,595
92917A-AE-6	Voya CLO Ltd SERIES 20181A CLASS B 7.474% 04/19/31	D	02/16/2023	Bank of America		2,657,188	2,750,000	16,631
92917J-AJ-6	Voya CLO Ltd SERIES 20182A CLASS C1 7.506% 07/15/31	D	05/22/2023	Bank of America		1,245,855	1,300,000	9,500
92917K-AD-6	Voya CLO Ltd SERIES 20183A CLASS C 7.856% 10/15/31	D	09/07/2023	Wells Fargo		752,531	765,000	9,246
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	02/15/2023	Morgan Stanley DWD		883,900	1,000,000	5,744
94949J-AE-5	Wellfleet CLO Ltd SERIES 20182A CLASS B 8.010% 10/20/31	D	04/20/2023	Janney Montgomery		960,000	1,000,000	844
94950H-AE-5	Wellfleet CLO Ltd SERIES 20173A CLASS B 7.609% 01/17/31	D	03/24/2023	Nikko Securities America		2,100,938	2,250,000	29,498
94950J-AC-5	Wellfleet CLO Ltd SERIES 20181A CLASS B 7.309% 07/17/31	D	02/15/2023	Bank of America		2,545,400	2,600,000	14,424
961214-FG-3	Westpac Bkg Corp 5.405% 08/10/33	D	03/08/2023	Western Asset		1,814,664	1,900,000	6,006
973142-AC-6	Wind River CLO Ltd SERIES 20201A CLASS B 7.760% 10/20/33	D	03/28/2023	Bank of America		6,807,000	7,000,000	90,376
97314J-AE-5	Wind River CLO Ltd SERIES 20193A CLASS CR 7.859% 04/15/31	D	03/24/2023	JP Morgan		947,500	1,000,000	13,596
97315V-AG-2	Wind River CLO Ltd SERIES 20212A CLASS C 7.610% 07/20/34	D	06/30/2023	Deutsche Bank		450,600	480,000	7,296
98886C-AE-6	Zais Matrix CDO I SERIES 202319A CLASS B1 8.587% 07/25/33	D	06/20/2023	Jefferies & Co		1,000,000	1,000,000	0
98887H-AL-8	ZAIS CLO 3, LTD SERIES 20153A CLASS A2R 7.849% 07/15/31	D	03/30/2023	BNP Paribas		1,200,625	1,250,000	18,426
98887T-AS-7	Zais CLO 6 LTD SERIES 20171A CLASS CR 8.309% 07/15/29	D	03/27/2023	BNP Paribas		490,000	500,000	7,339
08806#-AG-2	Tabcorp Finance Series A 6.690% 03/01/30	D	03/01/2023	Direct-Private Placement		10,000,000	10,000,000	0
<b>1109999999</b>	<b>Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					<b>2,940,876,616</b>	<b>3,069,433,519</b>	<b>19,847,946</b>
780097-BG-5	Royal Bank of Scotland PLC 4.892% 05/18/29	D	03/24/2023	Blackrock		967,480	1,000,000	17,666
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
<b>1309999999</b>	<b>Subtotal - Bonds - Hybrid Securities</b>					<b>4,075,343</b>	<b>4,300,000</b>	<b>37,249</b>
00177#-AB-1	AMCP T/L 1L 11.843% 10/05/26		12/28/2023	Direct-Private Placement		137,500	137,500	0
00177#-AB-1	AMCP T/L 1L 11.843% 10/05/26		11/01/2023	Interest Capitalization		508	508	0
00177#-AD-7	AMCP T/L 1L 11.843% 10/05/26		12/29/2023	Interest Capitalization		9,584	9,584	0
10153K-AC-3	Boulder 10.150% 12/29/25		12/22/2023	Direct-Private Placement		48,799	48,799	0
12695#-AA-9	CJA Opco Chesapeake Urolo 10.625% 08/02/24		11/01/2023	Interest Capitalization		3,214	3,214	0
12695#-AB-7	CJA Opco Chesapeake Urolo 10.625% 08/02/24		11/01/2023	Interest Capitalization		853	853	0
20007#-AA-9	Comar 10.866% 06/18/24		12/18/2023	Interest Capitalization		32,888	32,888	0
20007#-AB-7	Comar 10.866% 06/18/24		12/18/2023	Interest Capitalization		6,480	6,480	0
27787#-AA-6	EasyPak 11.437% 08/09/24		12/29/2023	Interest Capitalization		56,721	56,721	0
27787#-AC-2	EasyPak 11.437% 08/09/24		12/29/2023	Interest Capitalization		59,474	59,474	0
27787#-AD-0	EasyPak 8.426% 08/09/24		12/29/2023	Interest Capitalization		13,937	13,937	0
27787#-AA-6	EasyPak 11.437% 08/09/24		01/01/2023	Purchase		50,146	50,146	0
27787#-AC-2	EasyPak 11.437% 08/09/24		01/01/2023	Purchase		52,558	52,558	0
27787#-AD-0	EasyPak 8.426% 08/09/24		01/01/2023	Purchase		12,316	12,316	0
40976#-AC-6	Hancock T/L 1L 10.855% 12/31/26		12/29/2023	Direct-Private Placement		110,411	110,411	0

E13.21

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
46331#-AA-7	Ironwood Cap V 5.000% 04/20/37		09/26/2023	Direct-Private Placement		3,700,704	3,700,704	0
61033#-AA-7	MONROE Capital Private Feeder Senior Secured A 8.187% 11/15/26		12/27/2023	Direct-Private Placement		13,500,000	13,500,000	0
61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 8.587% 11/15/26		12/27/2023	Direct-Private Placement		1,500,000	1,500,000	0
61033*-AA-1	MONROE Capital Private Feeder Senior Secured C 8.187% 11/15/26		12/27/2023	Direct-Private Placement		13,500,000	13,500,000	0
61033*-AB-9	MONROE Capital Private Feeder Junior Secured C 8.587% 11/15/26		12/27/2023	Direct-Private Placement		1,500,000	1,500,000	0
61033#-AA-9	MONROE Capital Private Feeder Senior Secured B 8.187% 11/15/26		12/27/2023	Direct-Private Placement		13,500,000	13,500,000	0
61033#-AB-7	MONROE Capital Private Feeder Junior Secured B 8.587% 11/15/26		12/27/2023	Direct-Private Placement		1,500,000	1,500,000	0
61034*-AA-0	MONROE Capital Private Feeder Senior Secured D 8.187% 11/15/26		12/27/2023	Direct-Private Placement		13,500,000	13,500,000	0
61034*-AB-8	MONROE Capital Private Feeder Junior Secured D 8.587% 11/15/26		12/27/2023	Direct-Private Placement		1,500,000	1,500,000	0
6410#-AB-1	Net Health T/L/L 11.106% 12/22/25		10/05/2023	Direct-Private Placement		73,260	73,260	0
66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		12/04/2023	Direct-Private Placement		2,882,232	2,882,232	0
73116*-AB-4	ISN Polk 10.605% 12/20/24		12/29/2023	Interest Capitalization		85,619	85,619	0
73116*-AC-2	ISN Polk-Hoffman 10.605% 12/20/24		12/29/2023	Interest Capitalization		5,460	5,460	0
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					67,342,664	67,342,664	0
2509999997	Total - Bonds - Part 3					3,716,457,805	3,857,871,280	25,191,322
2509999998	Total - Bonds - Part 5					381,123,188	406,601,128	2,427,493
2509999999	Total - Bonds					4,097,580,993	4,264,472,408	27,618,815
	Wine.com Series A-1		04/20/2023	Direct-Private Placement	62,407,000	0	0.00	0
	Wine.com Series B-1		04/20/2023	Direct-Private Placement	24,674,000	0	0.00	0
	Wine.com Series C-1		04/20/2023	Direct-Private Placement	4,343,000	0	0.00	0
	Wine.com Series D-1		04/20/2023	Direct-Private Placement	21,798,000	0	0.00	0
	Wine.com Series E-1		04/20/2023	Direct-Private Placement	1,815,000	0	0.00	0
4019999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					0	XXX	0
486606-PF-7	Kayne Anderson MLP Investment Series V 2.061% 06/01/26		11/13/2023	Tax Free Exchange	60,000,000	1,500,000	0.00	0
4029999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					1,500,000	XXX	0
4509999997	Total - Preferred Stocks - Part 3					1,500,000	XXX	0
4509999998	Total - Preferred Stocks - Part 5					0	XXX	0
4509999999	Total - Preferred Stocks					1,500,000	XXX	0
68404V-10-0	OptiNose Inc		05/12/2023	Direct	80,640,000	153,095		0
66S41R-10-1	RVL Pharmaceuticals PLC		08/16/2023	Direct	265,791,000	83,086		0
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					236,181	XXX	0
	FHLB - Dallas Class B		12/28/2023	Direct-Private Placement	39,281,000	3,928,100		0
	Wine.com Common Stock		04/20/2023	Direct-Private Placement	314,000	0		0
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,928,100	XXX	0
89154Q-23-2	Touchstone Funds Small Company Fund R6		12/13/2023	Direct-Private Placement	333,000	1,902		0
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		12/27/2023	Direct-Private Placement	266,000	15,767		0
5329999999	Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					17,669	XXX	0
5989999997	Total - Common Stocks - Part 3					4,181,950	XXX	0
5989999998	Total - Common Stocks - Part 5					0	XXX	0
5989999999	Total - Common Stocks					4,181,950	XXX	0
5999999999	Total - Preferred and Common Stocks					5,681,950	XXX	0
6009999999	Totals					4,103,262,943	XXX	27,618,815

E13.22

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3620AS-W5-4	Government National Mortgage A 738768 4.000% 09/15/41		12/01/2023	Paydown		315,787	315,787	331,330	326,903	0	(11,116)	0	(11,116)	0	315,787	0	0	0	8,471	09/15/2041
36225A-PD-6	Government Natl Mtg Assn Pool 780420 7.500% 08/15/26		12/01/2023	Paydown		2,210	2,210	2,267	2,219	0	(9)	0	(9)	0	2,210	0	0	0	95	08/15/2026
36225A-UH-1	Government Natl Mtg Assn Pool 780584 7.000% 06/15/27		12/01/2023	Paydown		2,284	2,284	2,306	2,289	0	(5)	0	(5)	0	2,284	0	0	0	86	06/15/2027
36230K-L4-1	Government National Mortgage A 751247 4.000% 10/15/40		12/01/2023	Paydown		182,112	182,112	190,420	188,610	0	(6,498)	0	(6,498)	0	182,112	0	0	0	4,501	10/15/2040
38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI HY 4.500% 08/20/39		12/01/2023	Paydown		263,561	263,561	254,954	259,221	0	4,340	0	4,340	0	263,561	0	0	0	6,542	08/20/2039
38373M-AZ-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.211% 10/16/48		12/01/2023	Paydown		0	0	5,945	5,229	0	(5,229)	0	(5,229)	0	0	0	0	0	487	10/16/2048
38374U-N7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI AL 4.500% 06/20/39		12/01/2023	Paydown		170,357	170,357	162,691	166,603	0	3,754	0	3,754	0	170,357	0	0	0	4,026	06/20/2039
38374U-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI GL 4.500% 06/20/39		12/01/2023	Paydown		492,625	492,625	469,225	481,401	0	11,224	0	11,224	0	492,625	0	0	0	11,613	06/20/2039
38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI WC 4.500% 06/20/39		12/01/2023	Paydown		1,034,920	1,034,920	1,019,396	1,027,402	0	7,518	0	7,518	0	1,034,920	0	0	0	24,414	06/20/2039
38376C-KX-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI PE 4.500% 09/20/39		12/01/2023	Paydown		587,848	587,848	576,091	582,840	0	5,008	0	5,008	0	587,848	0	0	0	13,786	09/20/2039
38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI MK 4.000% 11/16/24		12/01/2023	Paydown		1,193,488	1,193,488	1,136,797	1,186,419	0	7,069	0	7,069	0	1,193,488	0	0	0	23,964	11/16/2024
38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI DB 4.500% 08/20/39		12/01/2023	Paydown		196,093	196,093	189,475	192,874	0	3,220	0	3,220	0	196,093	0	0	0	4,593	08/20/2039
38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-106 CI MB 4.500% 10/20/38		12/01/2023	Paydown		876,488	876,488	856,083	867,307	0	9,182	0	9,182	0	876,488	0	0	0	21,904	10/20/2038
38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-103 CI PE 4.500% 11/20/39		12/01/2023	Paydown		730,211	730,211	736,600	731,742	0	(1,531)	0	(1,531)	0	730,211	0	0	0	17,372	11/20/2039
38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-87 CI PE 4.500% 10/20/39		12/01/2023	Paydown		1,394,087	1,394,087	1,363,809	1,380,398	0	13,689	0	13,689	0	1,394,087	0	0	0	33,520	10/20/2039
38376P-4N-7	Government Natl Mtg Assn REMIC Ser 2009-127 CI BY 4.500% 12/20/39		12/01/2023	Paydown		390,775	390,775	388,567	389,225	0	1,550	0	1,550	0	390,775	0	0	0	9,303	12/20/2039
38377Y-W4-8	Government Natl Mtg Assn SERIES 2011137 CLASS KS 0.654% 10/20/41		12/20/2023	Paydown		0	0	93,837	80,535	0	(80,535)	0	(80,535)	0	0	0	0	0	2,757	10/20/2041
38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS AZ 3.000% 06/20/45		12/01/2023	Paydown		240,988	240,988	243,242	242,628	0	(1,640)	0	(1,640)	0	240,988	0	0	0	3,561	06/20/2045
38380M-3Y-5	GOVERNMENT NATIONAL MORTGAGE SERIES 201951 CLASS (CMBS) B 3.100% 02/16/61		12/01/2023	Paydown		59,549	59,549	57,576	57,962	0	1,586	0	1,586	0	59,549	0	0	0	1,009	02/16/2061
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		10/01/2023	Paydown		26,621	26,621	27,348	27,283	0	(662)	0	(662)	0	26,621	0	0	0	555	01/20/2048
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		12/01/2023	Paydown		280,726	280,726	287,283	286,190	0	(5,464)	0	(5,464)	0	280,726	0	0	0	2,901	01/20/2048
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		12/01/2023	Paydown		879,097	879,097	873,911	874,791	0	4,306	0	4,306	0	879,097	0	0	0	13,032	08/20/2048
912828-Q2-9	United States Treasury 1.500% 03/31/23		03/31/2023	Maturity		210,000	210,000	217,522	210,699	0	(699)	0	(699)	0	210,000	0	0	0	1,575	03/31/2023
912828-JUN-8	United States Treasury 2.000% 02/15/23		02/15/2023	Maturity		100,000	100,000	102,453	100,033	0	(33)	0	(33)	0	100,000	0	0	0	1,000	02/15/2023
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>						<b>9,629,827</b>	<b>9,629,827</b>	<b>9,589,128</b>	<b>9,670,803</b>	<b>0</b>	<b>(40,975)</b>	<b>0</b>	<b>(40,975)</b>	<b>0</b>	<b>9,629,827</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>211,067</b>	<b>XXX</b>
452152-F5-5	ILLINOIS ST 7.350% 07/01/35		07/01/2023	Redemption		357,143	357,143	425,732	410,493	0	(1,496)	0	(1,496)	0	408,997	0	(51,855)	(51,855)	26,250	07/01/2035
57582P-UJ-8	MASSACHUSETTS ST 5.456% 12/01/39		06/23/2023	Blackrock		9,546,660	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	546,660	546,660	485,584	12/01/2039
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>9,903,803</b>	<b>9,357,143</b>	<b>9,425,732</b>	<b>9,410,493</b>	<b>0</b>	<b>(1,496)</b>	<b>0</b>	<b>(1,496)</b>	<b>0</b>	<b>9,408,997</b>	<b>0</b>	<b>494,805</b>	<b>494,805</b>	<b>511,834</b>	<b>XXX</b>
213185-BP-5	COOK CNTY IL 6.310% 11/15/31		06/23/2023	Western Asset		11,904,310	11,000,000	10,917,500	10,947,805	0	2,580	0	2,580	0	10,950,385	0	953,925	953,925	428,028	11/15/2031
442331-S6-2	HOUSTON TX 6.290% 03/01/32		03/01/2023	Redemption		550,000	550,000	666,787	630,679	0	(1,167)	0	(1,167)	0	629,511	0	(79,511)	(79,511)	17,298	03/01/2032
672319-CE-8	OAKLAND CA PENNS OBLG 4.350% 12/15/23		12/15/2023	Maturity		5,000,000	5,000,000	5,209,800	5,028,614	0	(28,614)	0	(28,614)	0	5,000,000	0	0	0	217,500	12/15/2023

E14



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
070999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					17,454,310	16,550,000	16,794,087	16,607,098	0	(27,201)	0	(27,201)	0	16,579,896	0	874,414	874,414	662,826	XXX
072024-NT-5	BAY AREA CA TOLL AUTH TOLL BRI 6.793%		04/01/30	Redemption		415,000	415,000	512,380	458,035	0	(2,554)	0	(2,554)	0	455,480	0	(40,480)	(40,480)	14,095	04/01/2030
3128M8-2R-4	FREDDIE MAC G06784 3.500% 10/01/41		12/01/2023	Paydown		799,997	799,997	819,481	816,303	0	(16,306)	0	(16,306)	0	799,997	0	0	0	14,443	10/01/2041
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		12/01/2023	Paydown		244,616	244,616	238,539	239,601	0	5,015	0	5,015	0	244,616	0	0	0	4,909	11/01/2040
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		12/01/2023	Paydown		455,838	455,838	465,454	463,686	0	(7,848)	0	(7,848)	0	455,838	0	0	0	7,120	04/01/2042
3128MJ-HB-3	Federal Home Loan Mtg Corp G08353 4.500%		07/01/39	Paydown		183,761	183,761	183,560	183,535	0	226	0	226	0	183,761	0	0	0	4,278	07/01/2039
3128MJ-09-4	Federal Home Loan Mtg Corp G08479 3.500%		03/01/42	Paydown		105,418	105,418	108,482	107,896	0	(2,478)	0	(2,478)	0	105,418	0	0	0	1,936	03/01/2042
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000%		12/01/44	Paydown		74,846	74,846	76,612	76,367	0	(1,520)	0	(1,520)	0	74,846	0	0	0	1,149	12/01/2044
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		12/01/2023	Paydown		613,853	613,853	630,638	628,790	0	(14,938)	0	(14,938)	0	613,853	0	0	0	11,602	11/01/2042
31292H-X3-3	Federal Home Ln Mtg Corp C01598 5.000%		08/01/33	Paydown		69,298	69,298	71,654	70,777	0	(1,478)	0	(1,478)	0	69,298	0	0	0	1,828	08/01/2033
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		12/01/2023	Paydown		117,061	117,061	115,963	116,176	0	885	0	885	0	117,061	0	0	0	1,583	01/01/2043
312933-NC-4	FREDDIE MAC A86687 4.500% 06/01/39		12/01/2023	Paydown		263,079	263,079	258,722	259,548	0	3,531	0	3,531	0	263,079	0	0	0	5,739	06/01/2039
312939-3G-4	FREDDIE MAC A91699 5.000% 04/01/40		12/01/2023	Paydown		190,966	190,966	197,650	195,998	0	(5,032)	0	(5,032)	0	190,966	0	0	0	5,352	04/01/2040
312942-FT-7	FREDDIE MAC A93778 4.000% 09/01/40		12/01/2023	Paydown		708,142	708,142	729,829	727,241	0	(19,099)	0	(19,099)	0	708,142	0	0	0	16,807	09/01/2040
312945-2S-6	FREDDIE MAC A97085 4.500% 02/01/41		07/01/2023	Paydown		273,614	273,614	276,522	275,396	0	(1,782)	0	(1,782)	0	273,614	0	0	0	7,120	02/01/2041
312946-PS-9	FREDDIE MAC A97644 4.000% 03/01/41		12/01/2023	Paydown		142,918	142,918	148,278	147,384	0	(4,465)	0	(4,465)	0	142,918	0	0	0	3,175	03/01/2041
31296R-PL-6	Federal Home Ln Mtg Corp A16727 5.000%		12/01/33	Paydown		44,954	44,954	46,454	46,002	0	(1,048)	0	(1,048)	0	44,954	0	0	0	1,266	12/01/2033
3132GS-EU-9	FREDDIE MAC Q07047 3.000% 03/01/42		12/01/2023	Paydown		475,243	475,243	475,243	475,243	0	0	0	0	0	475,243	0	0	0	7,549	03/01/2042
3132GS-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		12/01/2023	Paydown		486,836	486,836	502,506	500,038	0	(13,202)	0	(13,202)	0	486,836	0	0	0	9,435	04/01/2042
3132HP-Z7-2	Federal Home Ln Mtg Corp Q13466 3.000%		11/01/42	Paydown		701,464	701,464	732,372	726,837	0	(25,373)	0	(25,373)	0	701,464	0	0	0	9,788	11/01/2042
3132J6-G0-1	Federal Home Loan Mtg Corp Q15206 2.500%		01/01/43	Paydown		661,204	661,204	645,914	647,250	0	13,954	0	13,954	0	661,204	0	0	0	9,908	01/01/2043
3133JL-6P-9	Freddie Mac QUB078 5.000% 06/01/52		12/01/2023	Paydown		497,339	497,339	497,339	497,339	0	0	0	0	0	497,339	0	0	0	3,339	06/01/2052
31368H-NW-9	Federal Natl Mtg Assn 190405 4.000%		10/01/40	Paydown		204,395	204,395	202,031	202,367	0	2,028	0	2,028	0	204,395	0	0	0	4,489	10/01/2040
3136A1-SB-2	Federal Natl Mtg Assn REMIC Ser 2011-94		12/01/2023	Paydown		1,660,433	1,660,433	1,624,242	1,642,640	0	17,792	0	17,792	0	1,660,433	0	0	0	24,272	10/25/2041
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		12/01/2023	Paydown		222,216	222,216	226,731	226,857	0	(4,641)	0	(4,641)	0	222,216	0	0	0	3,645	09/25/2042
3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-86		12/01/2023	Paydown		3,470,733	3,470,733	3,123,660	3,336,195	0	134,538	0	134,538	0	3,470,733	0	0	0	55,532	08/25/2033
3136AF-V7-6	Federal Natl Mtg Assn REMIC Ser 2013-83		12/01/2023	Paydown		1,113,833	1,113,833	996,532	1,069,709	0	44,124	0	44,124	0	1,113,833	0	0	0	17,590	08/25/2033
3136AJ-KW-5	Fannie Mae SERIES 201413 CLASS CB 2.500%		03/25/34	Paydown		2,995,906	2,995,906	2,656,994	2,860,104	0	135,802	0	135,802	0	2,995,906	0	0	0	37,877	03/25/2034
3136AJ-VP-8	Fannie Mae SERIES 201418 CLASS BC 3.000%		04/25/34	Paydown		1,763,909	1,763,909	1,638,231	1,712,167	0	51,742	0	51,742	0	1,763,909	0	0	0	28,242	04/25/2034
3136AM-XV-6	Fannie Mae SERIES 201511 CLASS AQ 3.000%		03/25/35	Paydown		1,033,223	1,033,223	1,025,340	1,028,632	0	4,591	0	4,591	0	1,033,223	0	0	0	16,292	03/25/2035
3136AM-Z3-6	Fannie Mae 2015-18 TY 3.000% 04/25/35		12/01/2023	Paydown		806,437	806,437	800,987	803,111	0	3,326	0	3,326	0	806,437	0	0	0	12,772	04/25/2035
3136AV-ZS-1	FANNIE MAE SERIES 201716 CLASS JZ 3.000%		03/25/47	Paydown		249,617	249,617	243,747	244,355	0	5,262	0	5,262	0	249,617	0	0	0	4,133	03/25/2047
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500%		02/25/48	Paydown		1,055,092	1,055,092	1,043,431	1,046,445	0	8,647	0	8,647	0	1,055,092	0	0	0	20,014	02/25/2048
3136B5-YJ-8	Fannie Mae SERIES 201939 CLASS PZ 3.000%		08/25/49	Paydown		728,919	728,919	732,301	730,653	0	(1,734)	0	(1,734)	0	728,919	0	0	0	13,526	08/25/2049

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL 4.000% 11/15/40		12/01/2023	Paydown		3,008,931	3,008,931	2,852,842	2,932,693	0	76,238	0	76,238	0	3,008,931	0	0	0	61,462	11/15/2040
3137A5-DU-5	Federal Home Ln Mtg Corp REMIC Ser 3789 CI PD 4.000% 11/15/40		03/01/2023	Paydown		183,617	183,617	182,785	183,313	0	304	0	304	0	183,617	0	0	0	804	11/15/2040
3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ 4.500% 03/15/41		12/01/2023	Paydown		107,386	107,386	113,963	111,278	0	(3,893)	0	(3,893)	0	107,386	0	0	0	2,630	03/15/2041
3137A8-Z3-5	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW 3.500% 04/15/31		12/01/2023	Paydown		1,738,018	1,738,018	1,598,977	1,691,744	0	46,274	0	46,274	0	1,738,018	0	0	0	32,067	04/15/2031
3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B 3.500% 04/15/31		12/01/2023	Paydown		1,627,449	1,627,449	1,499,287	1,581,304	0	46,145	0	46,145	0	1,627,449	0	0	0	30,989	04/15/2031
3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB 3.500% 01/15/42		12/01/2023	Paydown		122,688	122,688	119,161	120,611	0	2,077	0	2,077	0	122,688	0	0	0	2,220	01/15/2042
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY 4.000% 02/15/42		12/01/2023	Paydown		276,291	276,291	277,845	277,140	0	(850)	0	(850)	0	276,291	0	0	0	6,434	02/15/2042
3137B1-50-1	Federal Home Ln Mtg Corp REMIC Ser 4177 CI AL 3.000% 03/15/33		12/01/2023	Paydown		405,119	405,119	403,346	404,168	0	951	0	951	0	405,119	0	0	0	11,878	03/15/2033
3137B1-A9-3	Federal Home Ln Mtg Corp REMIC Ser 4179 CI EB 3.000% 03/15/33		12/01/2023	Paydown		834,598	834,598	831,208	832,780	0	1,818	0	1,818	0	834,598	0	0	0	19,370	03/15/2033
3137BA-R6-1	Federal Home Ln Mtg Corp SERIES 4335 CLASS VQ 4.250% 05/15/34		02/01/2023	Paydown		421,101	421,101	452,947	434,429	0	(13,328)	0	(13,328)	0	421,101	0	0	0	2,908	05/15/2034
3137BB-HG-8	FHLMC 4350 Class DY 4.000% 06/15/44		12/01/2023	Paydown		1,027,438	1,027,438	1,092,777	1,060,877	0	(33,439)	0	(33,439)	0	1,027,438	0	0	0	22,931	06/15/2044
3137BH-UW-5	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4791 CLASS Z 4.000%		12/15/2023	Paydown		248,848	248,848	243,570	246,606	0	2,242	0	2,242	0	248,848	0	0	0	4,050	04/15/2035
3137F5-2Z-1	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4791 CLASS Z 4.000%		12/01/2023	Paydown		394,893	394,893	395,110	394,832	0	61	0	61	0	394,893	0	0	0	7,593	05/15/2048
3137FH-CC-5	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4821 CLASS ZM 3.500%		12/01/2023	Paydown		657,506	657,506	659,341	658,480	0	(975)	0	(975)	0	657,506	0	0	0	14,064	09/15/2048
3137FH-HP-1	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4830 CLASS DZ 4.500%		12/01/2023	Paydown		776,705	776,705	784,834	784,141	0	(7,436)	0	(7,436)	0	776,705	0	0	0	13,583	05/15/2048
3137FH-UC-5	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4832 CLASS DZ 4.500%		12/01/2023	Paydown		1,184,885	1,184,885	1,242,529	1,217,607	0	(32,722)	0	(32,722)	0	1,184,885	0	0	0	26,003	09/15/2048
3137FJ-AX-7	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4845 CLASS ZE 4.500%		12/01/2023	Paydown		946,063	946,063	973,044	962,769	0	(16,706)	0	(16,706)	0	946,063	0	0	0	20,552	09/15/2048
3137FK-2F-2	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4849 CLASS ZJ 4.500%		12/01/2023	Paydown		1,479,003	1,479,003	1,502,456	1,491,217	0	(12,215)	0	(12,215)	0	1,479,003	0	0	0	35,521	12/15/2048
3137FK-7K-6	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4852 CLASS MY 4.000%		12/01/2023	Paydown		1,108,340	1,108,340	1,121,809	1,116,061	0	(7,721)	0	(7,721)	0	1,108,340	0	0	0	28,073	12/15/2048
3137FK-C7-9	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4852 CLASS ZM 4.000%		12/01/2023	Paydown		331,966	331,966	349,938	344,566	0	(12,600)	0	(12,600)	0	331,966	0	0	0	7,126	12/15/2048
3137FK-D2-9	Freddie Mac 3.000% 04/15/35 FREDDIE MAC SERIES 4857 CLASS ZB 4.500%		12/01/2023	Paydown		964,023	964,023	1,012,800	1,000,455	0	(36,433)	0	(36,433)	0	964,023	0	0	0	20,695	12/15/2048
3137FK-SD-9	Federal Natl Mtg Assn Pool 555800 5.500%		12/01/2023	Paydown		1,009,935	1,009,935	1,069,831	1,052,711	0	(42,776)	0	(42,776)	0	1,009,935	0	0	0	25,749	01/15/2049
31385X-NR-4	Fannie Mae AH3539 4.000% 02/01/41		12/01/2023	Paydown		46,490	46,490	48,102	47,545	0	(1,055)	0	(1,055)	0	46,490	0	0	0	1,342	10/01/2033
3138A4-4Z-5	Fannie Mae AH3539 4.000% 02/01/41		12/01/2023	Paydown		293,492	293,492	290,694	290,694	0	2,460	0	2,460	0	293,492	0	0	0	6,268	02/01/2041
3138AX-CF-6	Fannie Mae AJ5469 3.500% 11/01/41		12/01/2023	Paydown		214,414	214,414	216,491	216,048	0	(1,634)	0	(1,634)	0	214,414	0	0	0	3,799	11/01/2041
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		12/01/2023	Paydown		400,012	400,012	394,075	394,750	0	5,262	0	5,262	0	400,012	0	0	0	6,400	01/01/2043
3138EN-2P-3	Fannie Mae AL6181 3.000% 11/01/44		12/01/2023	Paydown		320,495	320,495	326,704	325,968	0	(5,474)	0	(5,474)	0	320,495	0	0	0	5,301	11/01/2044
3138EP-QJ-6	FNMA AL 6756 3.921% 03/01/45		12/01/2023	Paydown		4,220,419	4,220,419	4,600,257	4,513,219	0	(292,800)	0	(292,800)	0	4,220,419	0	0	0	124,831	03/01/2045
3138L3-O6-5	FN AM3176 3.770% 05/01/43		12/01/2023	Paydown		111,454	111,454	114,624	113,814	0	(2,360)	0	(2,360)	0	111,454	0	0	0	2,296	05/01/2043
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		12/01/2023	Paydown		170,927	170,927	190,049	185,509	0	(14,582)	0	(14,582)	0	170,927	0	0	0	3,856	07/01/2044
3138L6-LM-8	Fannie Mae AM5731 3.990% 06/01/44		12/01/2023	Paydown		69,134	69,134	72,750	72,276	0	(3,143)	0	(3,143)	0	69,134	0	0	0	1,505	06/01/2044
3138L7-LJ-3	Fannie Mae 3.700% 10/01/29		12/01/2023	Paydown		229,255	229,255	246,879	237,470	0	(8,215)	0	(8,215)	0	229,255	0	0	0	4,678	10/01/2029
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		12/01/2023	Paydown		194,204	194,204	211,469	206,489	0	(12,285)	0	(12,285)	0	194,204	0	0	0	4,381	11/01/2039
3138L8-6R-0	FNMA 3.430% 03/01/40		12/01/2023	Paydown		181,847	181,847	192,757	189,531	0	(7,684)	0	(7,684)	0	181,847	0	0	0	3,442	03/01/2040

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3138L8-W8-3	FNMA 3.410% 01/01/32		12/01/2023	Paydown		120,954	120,954	126,321	123,846	0	(2,892)	0	(2,892)	0	120,954	0	0	0	2,271	01/01/2032
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		12/01/2023	Paydown		186,033	186,033	178,897	179,853	0	6,180	0	6,180	0	186,033	0	0	0	3,475	12/01/2045
3138LN-4G-3	Fannie Mae AN6222 3.980% 07/01/38		12/01/2023	Paydown		106,694	106,694	116,072	114,404	0	(7,710)	0	(7,710)	0	106,694	0	0	0	2,341	07/01/2038
3138MO-BE-9	Fannie Mae A08136 3.000% 08/01/42		12/01/2023	Paydown		1,865,463	1,865,463	1,913,557	1,902,300	0	(36,837)	0	(36,837)	0	1,865,463	0	0	0	24,398	08/01/2042
3138NY-GE-9	Fannie Mae AR1996 3.000% 02/01/43		12/01/2023	Paydown		468,556	468,556	457,810	459,188	0	9,368	0	9,368	0	468,556	0	0	0	7,243	02/01/2043
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		12/01/2023	Paydown		92,067	92,067	90,283	90,649	0	1,418	0	1,418	0	92,067	0	0	0	1,204	02/01/2043
3138W9-G8-7	Fannie Mae AS0222 4.000% 08/01/43		12/01/2023	Paydown		546,874	546,874	571,397	567,555	0	(20,681)	0	(20,681)	0	546,874	0	0	0	12,153	08/01/2043
3138WT-UM-6	Fannie Mae AT5987 3.000% 04/01/43		12/01/2023	Paydown		1,546,018	1,546,018	1,492,753	1,501,192	0	44,825	0	44,825	0	1,546,018	0	0	0	26,564	04/01/2043
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		12/01/2023	Paydown		79,684	79,684	86,918	86,217	0	(6,533)	0	(6,533)	0	79,684	0	0	0	745	10/01/2044
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB 6.000% 12/25/32		12/01/2023	Paydown		34,953	34,953	35,816	35,149	0	(196)	0	(196)	0	34,953	0	0	0	968	12/25/2032
31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG 5.000% 02/25/35		12/01/2023	Paydown		1,593,963	1,593,963	1,633,812	1,608,080	0	(14,117)	0	(14,117)	0	1,593,963	0	0	0	43,392	02/25/2035
31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG 5.000% 05/25/35		12/01/2023	Paydown		1,147,450	1,147,450	1,176,136	1,157,863	0	(10,414)	0	(10,414)	0	1,147,450	0	0	0	30,948	05/25/2035
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH 6.500% 07/25/36		12/01/2023	Paydown		25,082	25,082	25,787	25,319	0	(237)	0	(237)	0	25,082	0	0	0	896	07/25/2036
31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ 4.500% 10/15/25		12/01/2023	Paydown		73,908	73,908	73,239	73,680	0	228	0	228	0	73,908	0	0	0	1,697	10/15/2025
31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ 6.500% 08/25/36		12/01/2023	Paydown		24,991	24,991	25,504	25,000	0	(9)	0	(9)	0	24,991	0	0	0	855	08/25/2036
31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB 6.500% 09/25/36		12/01/2023	Paydown		42,122	42,122	42,965	42,397	0	(274)	0	(274)	0	42,122	0	0	0	860	09/25/2036
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		12/01/2023	Paydown		20,206	20,206	20,131	20,125	0	81	0	81	0	20,206	0	0	0	776	08/25/2036
31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH 4.500% 07/25/39		12/01/2023	Paydown		727,706	727,706	760,453	743,158	0	(15,452)	0	(15,452)	0	727,706	0	0	0	17,691	07/25/2039
31396Q-O9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		12/01/2023	Paydown		769,272	769,272	726,962	752,177	0	17,095	0	17,095	0	769,272	0	0	0	16,569	09/25/2029
31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB 6.500% 08/25/37		12/01/2023	Paydown		58,948	58,948	58,934	58,755	0	193	0	193	0	58,948	0	0	0	1,798	08/25/2037
31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		12/01/2023	Paydown		309,331	309,331	287,276	296,728	0	12,604	0	12,604	0	309,331	0	0	0	6,956	04/25/2038
31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		12/01/2023	Paydown		28,356	28,356	28,729	28,487	0	(130)	0	(130)	0	28,356	0	0	0	933	08/15/2036
31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		12/01/2023	Paydown		396,045	396,045	417,827	407,716	0	(11,672)	0	(11,672)	0	396,045	0	0	0	12,345	08/15/2036
31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		12/01/2023	Paydown		335,644	335,644	328,368	331,348	0	4,297	0	4,297	0	335,644	0	0	0	8,912	08/15/2036
31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		12/01/2023	Paydown		558,614	558,614	519,782	537,497	0	21,116	0	21,116	0	558,614	0	0	0	15,548	03/15/2037
31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		12/01/2023	Paydown		908,194	908,194	856,540	892,827	0	15,367	0	15,367	0	908,194	0	0	0	19,739	04/25/2029
31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		12/01/2023	Paydown		571,688	571,688	557,485	569,125	0	2,563	0	2,563	0	571,688	0	0	0	10,544	03/25/2026
31397S-5N-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		12/01/2023	Paydown		2,177,975	2,177,975	1,998,973	2,116,745	0	61,231	0	61,231	0	2,177,975	0	0	0	39,950	05/25/2031
31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		12/01/2023	Paydown		1,972,267	1,972,267	1,807,090	1,916,145	0	56,122	0	56,122	0	1,972,267	0	0	0	37,116	05/25/2031
31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		12/01/2023	Paydown		1,625,869	1,625,869	1,487,162	1,578,396	0	47,472	0	47,472	0	1,625,869	0	0	0	31,153	06/25/2031
31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		12/01/2023	Paydown		86,516	86,516	85,718	86,008	0	508	0	508	0	86,516	0	0	0	1,821	07/15/2038
31398E-6W-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		12/01/2023	Paydown		606,012	606,012	588,400	603,715	0	2,297	0	2,297	0	606,012	0	0	0	11,988	06/15/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD 5.000% 02/25/40		12/01/2023	Paydown		415,990	415,990	415,990	415,990	0	0	0	0	0	415,990	0	0	0	10,871	02/25/2040
31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB 5.000% 02/25/40		12/01/2023	Paydown		708,396	708,396	712,823	709,214	0	(818)	0	(818)	0	708,396	0	0	0	20,123	02/25/2040
31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 CI B 4.000% 09/15/24		12/01/2023	Paydown		305,534	305,534	291,594	303,681	0	1,854	0	1,854	0	305,534	0	0	0	6,367	09/15/2024
31398M-G6-5	Federal Natl Mtg Assn REMIC Ser 2010-17 CI EB 4.500% 03/25/40		12/01/2023	Paydown		366,016	366,016	382,487	372,981	0	(6,965)	0	(6,965)	0	366,016	0	0	0	8,656	03/25/2040
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD 0.557% 12/25/40		12/25/2023	Paydown		0	0	407,673	360,080	0	(360,080)	0	(360,080)	0	0	0	0	0	12,601	12/25/2040
31402C-PL-0	Federal Natl Mtg Assn 725027 5.000% 11/01/33		12/01/2023	Paydown		158,149	158,149	162,854	161,063	0	(2,914)	0	(2,914)	0	158,149	0	0	0	4,157	11/01/2033
3140HT-Z8-5	Fannie Mae BL2566 3.770% 05/01/49		12/01/2023	Paydown		212,753	212,753	212,886	212,825	0	(71)	0	(71)	0	212,753	0	0	0	4,420	05/01/2049
3140HU-AE-6	Fannie Mae BL2704 4.300% 06/01/49		12/01/2023	Paydown		49,481	49,481	50,749	50,616	0	(1,134)	0	(1,134)	0	49,481	0	0	0	1,162	06/01/2049
3140HW-BB-4	Fannie Mae BL4562 2.930% 10/01/49		12/01/2023	Paydown		66,018	66,018	67,710	67,542	0	(1,524)	0	(1,524)	0	66,018	0	0	0	1,065	10/01/2049
3140MM-Z5-0	Fannie Mae BV7963 5.500% 07/01/52		12/01/2023	Paydown		30,926	30,926	30,525	30,529	0	397	0	397	0	30,926	0	0	0	931	07/01/2052
31412P-YR-6	Federal Natl Mtg Assn 931420 4.000% 06/01/39		12/01/2023	Paydown		206,479	206,479	211,383	210,354	0	(3,875)	0	(3,875)	0	206,479	0	0	0	4,386	06/01/2039
31416H-4X-0	Federal National Mortg Assoc AA0837 4.500% 01/01/39		12/01/2023	Paydown		22,367	22,367	22,154	22,173	0	195	0	195	0	22,367	0	0	0	565	01/01/2039
31416M-3A-0	Federal National Mortg Assoc AA4392 4.000% 04/01/39		12/01/2023	Paydown		150,254	150,254	151,851	151,429	0	(1,175)	0	(1,175)	0	150,254	0	0	0	3,514	04/01/2039
31416W-7D-8	Federal National Mortg Assoc AB1791 3.500% 11/01/40		12/01/2023	Paydown		312,336	312,336	310,286	310,586	0	1,749	0	1,749	0	312,336	0	0	0	5,404	11/01/2040
31416W-FW-7	Federal National Mortg Assoc AB1080 4.500% 05/01/40		12/01/2023	Paydown		42,443	42,443	43,066	42,877	0	(435)	0	(435)	0	42,443	0	0	0	1,161	05/01/2040
31417A-JM-2	Fannie Mae AB3867 3.500% 11/01/41		12/01/2023	Paydown		318,508	318,508	330,352	328,030	0	(9,523)	0	(9,523)	0	318,508	0	0	0	6,175	11/01/2041
31417A-LS-6	Fannie Mae AB3936 3.500% 11/01/41		12/01/2023	Paydown		795,748	795,748	815,703	811,651	0	(15,904)	0	(15,904)	0	795,748	0	0	0	13,435	11/01/2041
31417C-UY-9	Fannie Mae AB5998 3.500% 08/01/42		12/01/2023	Paydown		269,983	269,983	282,512	280,837	0	(10,854)	0	(10,854)	0	269,983	0	0	0	6,083	08/01/2042
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		12/01/2023	Paydown		698,959	698,959	715,996	712,751	0	(13,792)	0	(13,792)	0	698,959	0	0	0	9,854	11/01/2042
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		12/01/2023	Paydown		1,080,496	1,080,496	1,052,845	1,056,376	0	24,120	0	24,120	0	1,080,496	0	0	0	16,639	02/01/2043
31417E-ZA-2	Fannie Mae AB7936 3.000% 02/01/43		12/01/2023	Paydown		307,428	307,428	299,502	300,515	0	6,913	0	6,913	0	307,428	0	0	0	4,857	02/01/2043
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		12/01/2023	Paydown		66,249	66,249	67,657	67,506	0	(1,257)	0	(1,257)	0	66,249	0	0	0	1,235	07/01/2039
31418A-DB-1	Federal Natl Mtg Assn MA0997 3.000% 02/01/42		12/01/2023	Paydown		432,947	432,947	432,406	432,358	0	589	0	589	0	432,947	0	0	0	6,413	02/01/2042
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		12/01/2023	Paydown		269,622	269,622	272,487	271,507	0	(1,885)	0	(1,885)	0	269,622	0	0	0	3,671	12/01/2042
31418E-G4-6	Fannie Mae MA4718 5.000% 07/01/52		12/01/2023	Paydown		79,984	79,984	79,984	79,984	0	0	0	0	0	79,984	0	0	0	2,193	07/01/2052
31418E-JD-3	Fannie Mae MA4759 5.500% 07/01/52		12/01/2023	Paydown		16,192	16,192	15,982	15,984	0	208	0	208	0	16,192	0	0	0	487	07/01/2052
31418E-KX-7	Fannie Mae MA4809 5.500% 09/01/52		12/01/2023	Paydown		166,084	166,084	163,930	163,952	0	2,133	0	2,133	0	166,084	0	0	0	4,989	09/01/2052
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		12/01/2023	Paydown		146,861	146,861	139,163	141,209	0	5,652	0	5,652	0	146,861	0	0	0	3,836	09/01/2040
31419C-3V-3	Fannie Mae AE2611 3.500% 09/01/40		12/01/2023	Paydown		234,360	234,360	218,834	220,920	0	13,440	0	13,440	0	234,360	0	0	0	4,116	09/01/2040
31419C-BX-0	Fannie Mae AE1853 4.000% 08/01/40		12/01/2023	Paydown		109,304	109,304	107,630	107,831	0	1,473	0	1,473	0	109,304	0	0	0	2,133	08/01/2040
31419C-Z4-8	Fannie Mae AE2562 4.000% 09/01/40		12/01/2023	Paydown		86,040	86,040	84,723	85,098	0	942	0	942	0	86,040	0	0	0	1,438	09/01/2040
31419D-LQ-2	Fannie Mae AE3034 3.500% 09/01/40		12/01/2023	Paydown		25,678	25,678	24,202	24,658	0	1,020	0	1,020	0	25,678	0	0	0	490	09/01/2040
31419E-XR-5	Fannie Mae AE4287 3.500% 09/01/40		12/01/2023	Paydown		235,456	235,456	227,767	229,305	0	6,151	0	6,151	0	235,456	0	0	0	4,357	09/01/2040
31419G-Y0-1	Fannie Mae AE6118 3.500% 10/01/40		12/01/2023	Paydown		225,200	225,200	228,507	227,748	0	(2,549)	0	(2,549)	0	225,200	0	0	0	4,427	10/01/2040
31419K-KE-4	Fannie Mae AE8392 3.500% 11/01/40		12/01/2023	Paydown		573,042	573,042	570,077	570,376	0	2,665	0	2,665	0	573,042	0	0	0	9,556	11/01/2040
31419L-XJ-7	Fannie Mae AE9680 4.000% 12/01/40		12/01/2023	Paydown		423,435	423,435	412,320	415,450	0	7,985	0	7,985	0	423,435	0	0	0	9,305	12/01/2040
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.312% 10/25/52		12/25/2023	Paydown		67,407	67,407	73,684	73,161	0	(5,754)	0	(5,754)	0	67,407	0	0	0	1,594	10/25/2052
57586E-TR-2	MASSACHUSETTS ST HLTH & EDUC TN 5.761% 10/01/25		10/01/2023	Redemption		1,095,000	1,095,000	1,234,525	1,128,237	0	(13,723)	0	(13,723)	0	1,114,514	0	(19,514)	(19,514)	63,083	10/01/2025

E144

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
626207-YF-5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57 ..		04/01/2023	Redemption	100.0000	206,000	206,000	248,423	243,786	0	(265)	0	(265)	0	243,521	0	(37,521)	(37,521)	6,836	04/01/2057
646136-XR-7	NEW JERSEY ST TRANSPRTN TRUST 6.561% 12/15/40 ..		06/26/2023	Blackrock		9,986,809	8,635,000	9,035,405	8,975,482	0	(5,178)	0	(5,178)	0	8,970,304	0	1,016,505	1,016,505	303,730	12/15/2040
67232T-AU-9	OAKLAND CA REDEV SUCCESSOR AGY 3.962% 09/01/23 ..		09/01/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,620	09/01/2023
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48 ..		07/15/2023	Redemption	100.0000	249,540	249,540	249,540	249,540	0	0	0	0	0	249,540	0	0	0	7,483	07/15/2048
835574-CB-8	Sonoma Cnty Ca Pension 6.000% 12/01/29 ..		12/01/2023	Redemption	100.0000	515,000	515,000	602,009	553,978	0	(8,046)	0	(8,046)	0	545,932	0	(30,932)	(30,932)	30,900	12/01/2029
911760-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 CI 10 0.455% 05/15/33 ..		12/01/2023	Paydown		0	0	79,790	50,592	0	(50,592)	0	(50,592)	0	0	0	0	0	4,952	05/15/2033
941247-2E-7	WATERBURY CT 7.089% 12/01/38 ..		12/01/2023	Various		780,000	780,000	906,641	883,148	0	(3,727)	0	(3,727)	0	879,422	0	(99,422)	(99,422)	55,294	12/01/2038
<b>0909999999 Subtotal - Bonds - U.S. Special Revenues</b>						<b>90,753,035</b>	<b>89,401,226</b>	<b>89,756,794</b>	<b>90,311,664</b>	<b>0</b>	<b>(347,272)</b>	<b>0</b>	<b>(347,272)</b>	<b>0</b>	<b>89,964,399</b>	<b>0</b>	<b>788,636</b>	<b>788,636</b>	<b>2,052,579</b>	<b>XXX</b>
00101J-AH-9	ADT CORP 4.125% 06/15/23 ..		03/15/2023	Call	100.0000	1,724,000	1,724,000	1,581,770	1,714,472	0	4,215	0	4,215	0	1,718,688	0	5,312	5,312	17,779	06/15/2023
00101J-AH-9	ADT CORP 4.125% 06/15/23 ..		06/15/2023	Maturity		276,000	276,000	253,230	274,475	0	1,525	0	1,525	0	276,000	0	0	0	5,693	06/15/2023
001766-AA-4	AMF Florence 3.210% 12/31/35 ..		12/31/2023	Redemption	100.0000	216,105	216,105	216,105	216,105	0	0	0	0	0	216,105	0	0	0	4,504	12/31/2035
002824-BH-2	Abbott Laboratories 4.900% 11/30/46 ..		06/27/2023	Various		17,076,770	17,000,000	16,867,570	16,881,584	0	1,292	0	1,292	0	16,882,876	0	193,894	193,894	480,336	11/30/2046
00507V-AK-5	Activision Blizzard Inc 3.400% 09/15/26 ..		11/06/2023	Tax Free Exchange		6,991,304	7,000,000	6,972,980	6,988,892	0	2,412	0	2,412	0	6,991,304	0	0	0	278,717	09/15/2026
00507V-AN-9	Activision Blizzard Inc 4.500% 06/15/47 ..		11/06/2023	Tax Free Exchange		35,640,502	34,752,000	35,676,393	35,667,806	0	(27,304)	0	(27,304)	0	35,640,502	0	0	0	1,429,176	06/15/2047
00507V-AQ-2	Activision Blizzard Inc 2.500% 09/15/50 ..		11/06/2023	Tax Free Exchange		5,770,790	6,000,000	5,758,931	5,766,199	0	4,591	0	4,591	0	5,770,790	0	0	0	177,250	09/15/2050
00800*-AD-4	ADV CAP GROW NJ 0.000% 03/01/28 ..		03/01/2023	Redemption	100.0000	301,153	301,153	233,383	258,087	0	2,586	0	2,586	0	260,673	0	40,480	40,480	0	03/01/2028
009098-A*-5	AMAZON CARGO CTL 4.494% 11/10/39 ..		12/10/2023	Redemption	100.0000	221,986	221,986	221,986	221,986	0	0	0	0	0	221,986	0	0	0	5,463	11/10/2039
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27 ..		08/15/2023	Redemption	100.0000	685,897	685,897	698,910	695,140	0	(680)	0	(680)	0	694,460	0	(8,562)	(8,562)	24,692	08/15/2027
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33 ..		12/31/2023	Redemption	100.0000	585,952	585,952	585,952	585,952	0	0	0	0	0	585,952	0	0	0	17,289	06/30/2033
013817-AJ-0	Alcoa Inc 5.900% 02/01/27 ..		06/27/2023	PineBridge		6,020,625	6,000,000	5,746,161	5,907,700	0	9,872	0	9,872	0	5,917,572	0	103,053	103,053	322,165	02/01/2027
013817-AK-7	Alcoa Inc 5.950% 02/01/37 ..		06/23/2023	PineBridge		1,002,500	1,000,000	900,000	909,608	0	1,891	0	1,891	0	911,499	0	91,001	91,001	53,881	02/01/2037
021345-AA-1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35 ..		06/30/2023	Various		216,884	216,884	248,354	251,464	0	(1,393)	0	(1,393)	0	250,071	0	(33,186)	(33,186)	7,597	06/30/2035
023135-BN-5	Amazon com Inc 5.200% 12/03/25 ..		06/27/2023	Various		13,071,470	13,000,000	12,984,913	12,993,887	0	960	0	960	0	12,994,846	0	76,624	76,624	384,800	12/03/2025
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/30 ..		08/15/2023	Redemption	100.0000	570,000	570,000	567,303	567,882	0	132	0	132	0	568,013	0	1,986	1,986	15,604	08/15/2030
023764-AA-1	AMERN AIRLINE 16-2 A PTT 3.650% 12/15/29 ..		12/15/2023	Redemption	100.0000	225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,159	12/15/2029
023771-S2-5	American Airlines Inc 3.250% 04/15/30 ..		10/15/2023	Redemption	100.0000	444,272	444,272	433,397	436,803	0	677	0	677	0	437,480	0	6,791	6,791	10,776	04/15/2030
02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26 ..		08/15/2023	Redemption	100.0000	135,750	135,750	135,750	135,750	0	0	0	0	0	135,750	0	0	0	5,040	08/15/2026
02379*-AA-7	American Airline 3.530% 06/15/26 ..		12/15/2023	Redemption	100.0000	75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,986	06/15/2026
02379K-AA-2	AMER AIRLINE 21-1A EETC 2.875% 07/11/34 ..		07/11/2023	Redemption	100.0000	160,870	160,870	160,870	160,870	0	0	0	0	0	160,870	0	0	0	3,469	07/11/2034
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23 ..		03/15/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	76,750	03/15/2023
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/26 ..		05/31/2023	ATHENE		972,689	1,000,000	943,930	965,873	0	4,289	0	4,289	0	970,162	0	2,527	2,527	30,417	02/01/2026
035240-AR-1	ANHEUSER-BUSCH INBEV WOR 4.900% 01/23/31 ..		06/23/2023	Various		5,099,380	5,000,000	4,982,050	4,986,831	0	659	0	659	0	4,987,490	0	111,890	111,890	227,306	01/23/2031
038522-AQ-1	ARAMARK SERVICES INC 5.000% 02/01/28 ..		06/22/2023	PineBridge		1,404,375	1,500,000	1,368,750	1,373,720	0	10,274	0	10,274	0	1,383,994	0	20,381	20,381	67,708	02/01/2028
038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2 3.237% 07/30/50 ..		10/30/2023	Paydown		72,550	72,550	73,181	73,141	0	(591)	0	(591)	0	72,550	0	0	0	1,468	07/30/2050
039483-AU-6	Archer Daniels Midland 5.375% 09/15/35 ..		06/23/2023	Goldman Sachs & Company		5,197,300	5,000,000	4,870,100	4,919,215	0	2,161	0	2,161	0	4,921,376	0	275,924	275,924	210,521	09/15/2035

E14.5

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
03966V-AB-3	ARCONIC CORP 6.000% 05/15/25		08/18/2023	Call	101,5000	4,737,005	4,667,000	4,568,962	4,576,704	0	22,560	0	22,560	0	4,599,265	0	67,735	67,735	282,354	05/15/2025
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		09/30/2023	Redemption	100,0000	142,119	142,119	142,119	142,119	0	0	0	0	0	142,119	0	0	0	5,865	09/30/2023
040555-DE-1	Arizona Pub Svc Co 6.350% 12/15/32		06/23/2023	Blackrock Redemption	909,091	971,464	909,091	907,845	907,860	0	146	0	146	0	908,007	0	63,457	63,457	36,721	12/15/2032
04248N-AA-1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50		12/15/2023	Redemption	100,0000	207,861	207,861	249,061	243,067	0	(969)	0	(969)	0	242,098	0	(34,236)	(34,236)	8,652	06/15/2050
042735-BC-3	Arrow Electronics Inc 4.500% 03/01/23		03/01/2023	Maturity	2,000,000	2,000,000	2,000,000	1,984,040	1,999,681	0	319	0	319	0	2,000,000	0	0	0	45,000	03/01/2023
04774#-AA-0	ATLANTA FALCONS Series A 3.590% 09/01/42		09/01/2023	Redemption	100,0000	181,067	181,067	181,067	181,067	0	0	0	0	0	181,067	0	0	0	4,890	09/01/2042
04774#-AB-8	ATLANTA FALCONS Series B 3.590% 09/01/42		09/01/2023	Redemption	100,0000	120,711	120,711	120,711	120,711	0	0	0	0	0	120,711	0	0	0	3,260	09/01/2042
048677-AG-3	ATLANTIC MARINE CORP COM 6.158% 12/01/51		12/01/2023	Redemption	100,0000	76,289	76,289	94,369	91,913	0	(356)	0	(356)	0	91,557	0	(15,268)	(15,268)	3,542	12/01/2051
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		12/15/2023	Redemption	100,0000	437,343	437,343	437,343	437,343	0	0	0	0	0	437,343	0	0	0	8,449	11/15/2032
05723K-AG-5	BAKER HUGHES LLC/CO-OBL 3.138% 11/07/29		06/23/2023	Western Asset	2,000,000	1,783,300	2,000,000	1,670,720	1,678,250	0	18,793	0	18,793	0	1,697,043	0	86,257	86,257	40,097	11/07/2029
059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 3.307% 01/26/37		12/01/2023	Paydown	69,680	35,236	69,680	64,195	64,374	0	76	0	76	0	64,449	0	(29,213)	(29,213)	979	01/26/2037
06051G-GR-4	Bank of America Corp 3.593% 07/21/28		02/02/2023	Direct	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	47,657	07/21/2028
06406R-BM-8	BANK OF NY MELLON CORP 5.834% 10/25/33		06/23/2023	Western Asset Redemption	3,000,000	3,131,250	3,000,000	2,975,610	2,975,910	0	786	0	786	0	2,976,696	0	154,554	154,554	117,652	10/25/2033
07123#-AA-1	BATON ROUGE 4.320% 11/15/37		12/15/2023	Redemption	100,0000	88,706	88,706	88,706	88,706	0	0	0	0	0	88,706	0	0	0	2,091	11/15/2037
092113-AH-2	BLACK HILLS CORP 4.250% 11/30/23		11/30/2023	Maturity	3,000,000	3,000,000	3,000,000	2,985,900	2,998,461	0	1,539	0	1,539	0	3,000,000	0	0	0	127,500	11/30/2023
09857L-AR-9	BOOKING HOLDINGS INC 4.625% 04/13/30		06/23/2023	Western Asset Redemption	2,500,000	2,448,175	2,500,000	2,325,350	2,329,117	0	9,336	0	9,336	0	2,338,452	0	109,723	109,723	81,580	04/13/2030
10240*-AA-7	Bowie Acquisitions LLC 3.920% 09/30/38		12/31/2023	Redemption	100,0000	358,623	358,623	358,623	358,623	0	0	0	0	0	358,623	0	0	0	10,398	09/30/2038
10373Q-AE-0	BP CAP MARKETS AMERICA 4.234% 11/06/28		05/12/2023	ATHENE	250,000	250,500	250,000	250,000	250,000	0	0	0	0	0	250,000	0	500	500	5,469	11/06/2028
11042C-AA-8	BRITISH AIR 21-1 A PPT 2.900% 03/15/35		12/15/2023	Redemption	100,0000	118,328	118,328	118,328	118,328	0	0	0	0	0	118,328	0	0	0	2,156	03/15/2035
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/33		12/20/2023	Redemption	100,0000	247,464	247,464	245,239	245,962	0	138	0	138	0	246,100	0	1,364	1,364	5,905	03/20/2033
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		12/15/2023	Redemption	100,0000	269,671	269,671	274,583	273,270	0	(247)	0	(247)	0	273,024	0	(3,353)	(3,353)	5,608	12/15/2032
11120V-AL-7	BRIXMOR OPERATING PART 2.500% 08/16/31		06/23/2023	Western Asset	1,958,650	1,958,650	2,500,000	1,798,100	1,809,689	0	29,377	0	29,377	0	1,839,065	0	119,585	119,585	53,993	08/16/2031
118230-AK-7	Buckeye Partners 4.150% 07/01/23		07/01/2023	Maturity	6,000,000	6,000,000	6,000,000	6,130,800	6,004,641	0	(4,641)	0	(4,641)	0	6,000,000	0	0	0	249,000	07/01/2023
12008R-AR-8	BUILDERS FIRSTSOURCE INC 6.375% 06/15/32		06/23/2023	PineBridge	1,000,000	987,500	1,000,000	895,258	896,784	0	3,656	0	3,656	0	900,440	0	87,060	87,060	34,000	06/15/2032
12189T-AX-2	Burlington North Santa Fe 6.200% 08/15/36		06/27/2023	Blackrock	5,530,400	5,530,400	5,000,000	5,107,300	5,072,153	0	(1,718)	0	(1,718)	0	5,070,436	0	459,964	459,964	270,389	08/15/2036
12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3 3.250% 02/15/50		12/15/2023	Paydown	23,728	23,728	23,728	23,711	23,712	0	15	0	15	0	23,728	0	0	0	419	02/15/2050
12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5 3.480% 02/15/50		12/15/2023	Paydown	5,000	5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	95	02/15/2050
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		06/23/2023	Blackrock	2,000,000	1,908,140	2,000,000	1,875,720	1,876,821	0	3,888	0	3,888	0	1,880,709	0	27,431	27,431	80,683	03/15/2034
12532#-AA-8	Burlington Northern Santa Fe Railway Ser D 5.660% 01/15/23		01/15/2023	Redemption	100,0000	66,112	66,112	66,112	66,112	0	0	0	0	0	66,112	0	0	0	1,871	01/15/2023
12533#-AA-5	Burlington Northern Santa Fe Railway Ser E 5.660% 01/15/23		01/15/2023	Redemption	100,0000	101,192	101,192	101,192	101,192	0	0	0	0	0	101,192	0	0	0	2,864	01/15/2023
12533*-AA-9	Burlington Northern Santa Fe Railway Ser F 5.660% 01/15/23		01/15/2023	Redemption	100,0000	50,221	50,221	50,221	50,221	0	0	0	0	0	50,221	0	0	0	1,421	01/15/2023
12533#-AA-7	Burlington Northern Santa Fe Railway Ser G 5.660% 01/15/23		01/15/2023	Redemption	100,0000	36,525	36,525	36,525	36,525	0	0	0	0	0	36,525	0	0	0	1,034	01/15/2023
126117-AE-0	CNA Finl Corp 7.250% 11/15/23		11/15/2023	Various	7,860,000	7,860,000	7,860,000	8,203,722	7,894,593	0	(34,593)	0	(34,593)	0	7,860,000	0	0	0	569,850	11/15/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
126410-LM-9	CSX Equipment Trust Cert 6.251% 01/15/23		01/15/2023	Redemption	100.0000	1,819,323	1,819,323	1,819,323	1,819,323	0	0	0	0	0	1,819,323	0	0	0	56,863	01/15/2023
126476-BF-4	CREDIT SUISSE MORTGAGE TRUST SERIES 20131VR4 CLASS A2 3.000% 07/25/43		12/01/2023	Paydown		132,568	132,568	132,651	132,466	0	103	0	103	0	132,568	0	0	0	1,395	07/25/2043
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		12/01/2023	Paydown		60,869	60,869	61,934	61,436	0	(567)	0	(567)	0	60,869	0	0	0	1,061	02/25/2045
126650-BJ-8	CVS Health Corp 6.250% 06/01/27		06/23/2023	Western Asset		2,071,460	2,000,000	1,993,600	1,997,864	0	208	0	208	0	1,998,072	0	73,388	73,388	71,528	06/01/2027
126650-CZ-1	CVS Health Corp 5.050% 03/25/48		06/23/2023	Western Asset		209,143	228,070	281,744	279,649	0	(633)	0	(633)	0	279,016	0	(69,874)	(69,874)	8,702	03/25/2048
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		12/01/2023	Paydown		119,503	175,212	108,741	110,120	0	5,094	0	5,094	0	115,214	0	4,289	4,289	8,050	04/25/2036
12673P-AE-5	CA INC 4.500% 08/15/23		08/15/2023	Maturity		3,000,000	3,000,000	2,969,100	2,997,639	0	2,361	0	2,361	0	3,000,000	0	0	0	135,000	08/15/2023
12718B-AA-4	Costco Bayonne CTL 2019-16 3.300%		12/15/2023	Redemption		92,558	92,558	92,558	92,558	0	0	0	0	0	92,558	0	0	0	1,678	03/31/2044
134011-AL-9	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		02/02/2023	Direct		7,025,326	5,876,250	7,225,143	7,027,674	0	(4,022)	0	(4,022)	0	7,023,652	0	1,674	1,674	121,763	10/01/2050
134011-AL-9	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		10/01/2023	Redemption		241,667	241,667	297,141	289,020	0	(926)	0	(926)	0	288,095	0	(46,428)	(46,428)	12,587	10/01/2050
14149Y-AY-4	Cardinal Health Inc 3.200% 03/15/23		03/15/2023	Maturity		5,000,000	5,000,000	4,704,550	4,992,703	0	7,297	0	7,297	0	5,000,000	0	0	0	80,000	03/15/2023
14165L-AA-3	CARE NEW ENGLAND HEALTH 5.500% 09/01/26		06/21/2023	Western Asset		4,525,000	5,000,000	5,332,750	5,147,676	0	(17,712)	0	(17,712)	0	5,129,964	0	(604,964)	(604,964)	223,056	09/01/2026
14687G-AA-3	Carvana Auto Receivables Trus SERIES 2021N3 CLASS A1 0.350% 06/12/28		12/10/2023	Paydown		2,124,192	2,124,192	2,054,741	2,070,607	0	53,585	0	53,585	0	2,124,192	0	0	0	3,894	06/12/2028
159864-AJ-6	CHARLES RIVER LABORATOR 4.000% 03/15/31		06/22/2023	PineBridge		2,082,000	2,400,000	2,027,165	2,036,605	0	16,554	0	16,554	0	2,053,160	0	28,840	28,840	74,933	03/15/2031
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 5.880% 02/10/51		12/01/2023	Paydown		263,737	263,737	258,298	260,380	0	3,357	0	3,357	0	263,737	0	0	0	6,510	02/10/2051
200339-DX-4	Comerica Bank 4.000% 07/27/25		05/15/2023	Blackrock		3,528,775	4,250,000	4,314,663	4,270,423	0	(2,856)	0	(2,856)	0	4,267,567	0	(738,792)	(738,792)	136,889	07/27/2025
205887-BR-2	Conagra Inc 3.200% 01/25/23		01/25/2023	Maturity		2,042,000	2,042,000	2,015,515	2,041,759	0	241	0	241	0	2,042,000	0	0	0	32,672	01/25/2023
22160B-AA-6	COSTCO 3.910% 06/20/43		12/20/2023	Redemption		179,186	179,186	179,186	179,186	0	0	0	0	0	179,186	0	0	0	3,818	06/20/2043
224399-AR-6	Crane Co 4.450% 12/15/23		04/04/2023	Call	100.0000	5,000,000	5,000,000	4,999,600	4,999,955	0	12	0	12	0	4,999,967	0	33	33	67,368	12/15/2023
225310-AN-1	CREDIT ACCEPTANCE CORP 5.125% 12/31/24		12/31/2023	Call	100.0000	1,577,000	1,577,000	1,488,630	1,497,516	0	38,141	0	38,141	0	1,535,657	0	41,343	41,343	80,821	12/31/2024
22541S-RR-1	CSFB 2004-AR7 4A1 2004-AR7 5.281%		11/25/34	Paydown		317,639	317,639	318,632	318,085	0	(446)	0	(446)	0	317,639	0	0	0	6,680	11/25/2034
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A21 4.030% 11/20/47		11/20/2023	Paydown		125,180	125,180	124,963	124,953	0	227	0	227	0	125,180	0	0	0	3,153	11/20/2047
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211 4.021% 05/20/49		11/20/2023	Paydown		50,000	50,000	51,906	51,846	0	(1,846)	0	(1,846)	0	50,000	0	0	0	1,257	05/20/2049
233046-AQ-4	DB Master Finance LLC SERIES 20211A CLASS A211 2.493% 11/20/51		11/20/2023	Paydown		31,570	31,570	26,092	26,194	0	5,376	0	5,376	0	31,570	0	0	0	492	11/20/2051
23317H-AB-8	DDR CORP 3.375% 05/15/23		05/15/2023	Maturity		5,000,000	5,000,000	4,901,200	4,995,674	0	4,326	0	4,326	0	5,000,000	0	0	0	84,375	05/15/2023
233853-AA-8	DAIMLER TRUCKS FINAN NA 5.550% 06/14/23		06/14/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,900	06/14/2023
24617#-AA-9	DELAWARE NORTH COMPANIES INC BOSTON No. R-26 3.820% 11/14/34		11/14/2023	Various		429,867	429,867	429,867	429,867	0	0	0	0	0	429,867	0	0	0	12,355	11/14/2034
24703T-AA-4	DELL INT LLC/EMC CORP 5.450% 06/15/23		04/17/2023	Call	100.0000	1,068,000	1,068,000	1,067,863	1,067,971	0	19	0	19	0	1,067,990	0	10	10	19,725	06/15/2023
24715B-AK-0	DELOITTE & TOUCHE Series C Note C-17 4.350% 11/17/23		11/17/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	435,000	11/17/2023
251563-FB-3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1 5.015% 06/25/34		12/01/2023	Paydown		41,568	41,568	39,100	40,037	0	1,532	0	1,532	0	41,568	0	0	0	905	06/25/2034
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 05/28/39		12/28/2023	Redemption		1,184,943	1,184,943	1,184,943	1,184,943	0	0	0	0	0	1,184,943	0	0	0	33,942	05/28/2039
25654#-AA-0	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2023	Redemption		570,796	570,796	570,796	570,796	0	0	0	0	0	570,796	0	0	0	32,307	03/31/2030
25755T-AE-0	Dominos Pizza Master Issuer L SERIES 20151A CLASS A211 4.474% 10/25/45		10/25/2023	Paydown		13,000	13,000	12,420	12,431	0	569	0	569	0	13,000	0	0	0	364	10/25/2045

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
25755T-AH-3	Dominos Pizza Master Issuer L SERIES 20171A CLASS A23 4.118% 07/25/47		10/25/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,930	07/25/2047
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.116% 07/25/48		10/25/2023	Paydown		12,000	12,000	11,687	11,658	0	342	0	342	0	12,000	0	0	0	309	07/25/2048
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.328% 07/25/48		10/25/2023	Paydown		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,894	07/25/2048
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		10/25/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	229	10/25/2049
25755T-AN-0	Dominos Pizza Master Issuer L SERIES 20211A CLASS A21 2.662% 04/25/51		10/25/2023	Paydown		34,000	34,000	28,365	28,480	0	5,520	0	5,520	0	34,000	0	0	0	566	04/25/2051
26875P-AN-1	EOG Resources Inc 3.900% 04/01/35		06/23/2023	Blackrock Redemption		1,797,440	2,000,000	1,709,300	1,711,711	0	8,212	0	8,212	0	1,719,924	0	77,516	77,516	57,633	04/01/2035
27004@-AA-5	EAGLES STADIUM INC Series A No. RA-17 4.580% 01/15/39		07/15/2023	100.0000		442,369	442,369	442,369	442,369	0	0	0	0	0	442,369	0	0	0	15,253	01/15/2039
277432-AW-0	Eastman Chemical 4.500% 12/01/28		06/23/2023	Western Asset		956,250	1,000,000	903,900	906,519	0	6,430	0	6,430	0	912,949	0	43,301	43,301	25,750	12/01/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC 6.400% 08/28/28		07/25/2023	PineBridge		4,560,375	4,650,000	4,156,830	4,169,874	0	34,764	0	34,764	0	4,204,638	0	355,737	355,737	259,329	08/28/2028
286857-B@-5	Elizabethtown Gas Company 4.370% 12/20/48		04/05/2023	Call	100.0000	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	191,188	12/20/2048
286857-D@-3	Elizabethtown Gas Company Series 2020A-1 Tranche A 3.280% 11/10/50		04/05/2023	Call	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,211	11/10/2050
29277V-AA-4	ENERGY NEW ORLEANS STORM REC SERIES 20151 CLASS A 2.670% 06/01/27		12/01/2023	Paydown		50,743	50,743	49,100	49,186	0	1,557	0	1,557	0	50,743	0	0	0	1,026	06/01/2027
30212P-BH-7	EXPEDIA GROUP INC 2.950% 03/15/31		06/23/2023	Western Asset Redemption		2,104,675	2,500,000	1,911,961	1,921,564	0	26,274	0	26,274	0	1,947,838	0	156,837	156,837	57,771	03/15/2031
30288*-AE-0	FLNG Liquefaction 2 LLC 4.390% 12/31/38		12/31/2023	100.0000		729,000	729,000	729,000	729,000	0	0	0	0	0	729,000	0	0	0	24,180	12/31/2038
316773-CH-1	Fifth Third Bancorp 8.250% 03/01/38		06/23/2023	Various		2,301,180	2,000,000	2,184,456	2,157,217	0	(3,391)	0	(3,391)	0	2,153,827	0	147,353	147,353	135,667	03/01/2038
32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1 A3 6.982% 06/25/34		12/01/2023	Paydown		221,081	221,081	213,205	215,358	0	5,722	0	5,722	0	221,081	0	0	0	7,806	06/25/2034
337915-AA-0	FIRSTMERIT CORPORATION 4.350% 02/04/23		02/04/2023	Various		7,990,000	7,990,000	8,253,598	7,992,959	0	(2,959)	0	(2,959)	0	7,990,000	0	0	0	173,783	02/04/2023
33829T-AA-4	FIVE CORNERS FUNDING TRS 4.419% 11/15/23		11/15/2023	Maturity		5,000,000	5,000,000	5,333,650	5,036,405	0	(36,405)	0	(36,405)	0	5,000,000	0	0	0	220,950	11/15/2023
341099-CH-0	Florida Power Corp 6.350% 09/15/37		06/27/2023	Blackrock Redemption		5,431,900	5,000,000	4,993,400	4,995,284	0	97	0	97	0	4,995,381	0	436,519	436,519	250,472	09/15/2037
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		09/15/2023	100.0000		150,000	150,000	180,750	177,926	0	(439)	0	(439)	0	177,487	0	(27,487)	(27,487)	6,834	03/15/2050
35671D-AZ-8	Freemport McMoran Inc 3.875% 03/15/23		03/15/2023	Various		2,000,000	2,000,000	1,127,500	1,962,846	0	37,154	0	37,154	0	2,000,000	0	0	0	38,750	03/15/2023
35908M-AA-8	Frontier Communications 5.875% 11/01/29		07/25/2023	Various		402,020	548,832	548,832	548,832	0	0	0	0	0	548,832	0	(146,813)	(146,813)	23,825	11/01/2029
36260#-AA-3	GSPP Portfolio 2 3.100% 06/29/46		12/31/2023	100.0000		238,696	238,696	238,696	238,696	0	0	0	0	0	238,696	0	0	0	4,926	06/29/2046
36261N-AA-5	GYP HOLDINGS III CORP 4.625% 05/01/29		06/23/2023	PineBridge		1,071,989	1,213,000	942,501	948,976	0	15,370	0	15,370	0	964,346	0	107,643	107,643	36,777	05/01/2029
36267V-AK-9	GE HEALTHCARE HLDG LLC 5.905% 11/22/32		06/23/2023	Blackrock Redemption		15,677,850	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	677,850	677,850	528,990	11/22/2032
36804P-AF-3	GATX Financial 144A 5.697% 01/02/25		01/02/2023	100.0000		24,865	24,865	24,865	24,865	0	0	0	0	0	24,865	0	0	0	708	01/02/2025
36877*-AA-2	GENCONN ENRGY LLC No. R-28 4.730%		07/25/41	Redemption		575,190	575,190	575,190	575,190	0	0	0	0	0	575,190	0	0	0	20,405	07/25/2041
369604-BQ-5	General Electric Co 8.875% Perpet.		09/15/2023	Call	100.0000	2,000,000	2,000,000	1,960,000	1,960,000	0	0	0	0	0	1,960,000	0	40,000	40,000	80,614	01/01/9999
36962G-XZ-2	General Electric Capital Corp 6.750%		03/15/32	Western Asset		5,634,600	5,000,000	5,523,850	5,267,601	0	(10,763)	0	(10,763)	0	5,256,839	0	377,761	377,761	264,375	03/15/2032
370334-CC-6	General Mills Inc 6.555% 10/17/23		05/10/2023	ATHENE		2,006,900	2,000,000	2,014,320	2,002,794	0	(784)	0	(784)	0	2,002,010	0	4,891	4,891	48,753	10/17/2023
37045X-AL-0	GENERAL MOTORS FINL CO 4.250% 05/15/23		05/15/2023	Maturity		2,500,000	2,500,000	2,431,250	2,496,675	0	3,325	0	3,325	0	2,500,000	0	0	0	53,125	05/15/2023
373298-CF-3	Georgia Pac Corp 8.000% 01/15/24		05/24/2023	Call	101.4380	2,028,760	2,000,000	1,850,000	1,850,000	0	6,492	0	6,492	0	1,988,993	0	11,007	11,007	166,093	01/15/2024
373334-FS-5	Georgia Pwr Co 5.750% 04/15/23		04/15/2023	Maturity		2,000,000	2,000,000	1,999,520	1,999,989	0	11	0	11	0	2,000,000	0	0	0	57,500	04/15/2023
38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A 3.230% 10/15/52		12/15/2023	Paydown		173,603	173,603	162,406	163,074	0	10,529	0	10,529	0	173,603	0	0	0	3,176	10/15/2052



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A		12/15/2023	Paydown		111,846	111,846	111,791	111,792	0	55	0	55	0	111,846	0	0	0	2,017	04/15/2055
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B		12/15/2023	Paydown		107,219	107,219	107,413	107,410	0	(191)	0	(191)	0	107,219	0	0	0	2,374	04/15/2055
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A		12/15/2023	Paydown		196,787	196,787	196,696	196,699	0	88	0	88	0	196,787	0	0	0	4,656	10/15/2052
38218E-AA-5	Goodgreen Trust SERIES 20192A CLASS A		12/15/2023	Paydown		75,750	75,750	63,705	63,817	0	11,932	0	11,932	0	75,750	0	0	0	1,302	04/15/2055
38218E-AB-3	Goodgreen Trust SERIES 20192A CLASS B		11/16/2023	Paydown		137,267	137,267	137,245	137,245	0	21	0	21	0	137,267	0	0	0	4,190	04/15/2055
38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A		12/15/2023	Paydown		536,073	536,073	535,893	535,896	0	178	0	178	0	536,073	0	0	0	13,216	10/15/2056
382550-BG-5	Goodyear Tire & Rubber 4.875% 03/15/27		06/22/2023	PineBridge		2,131,875	2,250,000	1,942,650	2,045,835	0	20,366	0	20,366	0	2,066,201	0	65,674	65,674	85,617	03/15/2027
382550-BN-0	Goodyear Tire & Rubber 5.000% 07/15/29		06/22/2023	PineBridge		895,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(105,000)	(105,000)	47,361	07/15/2029
39949*-AA-0	HYATT HOUSE Ground Lease Trust A-2017B		12/15/2023	100.0000 Redemption		59,885	59,885	59,885	59,885	0	0	0	0	0	59,885	0	0	0	1,445	10/15/2047
39950#-AA-2	MARRIOTT GROUND Ground Lease Tr 2017-A		12/15/2023	100.0000 Redemption		396,326	396,326	396,326	396,326	0	0	0	0	0	396,326	0	0	0	9,683	11/15/2039
39951#-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B		12/15/2023	100.0000 Redemption		39,997	39,997	39,997	39,997	0	0	0	0	0	39,997	0	0	0	1,067	04/15/2048
404119-BV-0	HCA Inc 5.500% 06/15/47		02/02/2023	Direct		164,005	125,000	166,426	164,056	0	(92)	0	(92)	0	163,964	0	40	40	898	06/15/2047
404170-AA-3	HERO Funding Trust SERIES 20164A CLASS A1		12/20/2023	Paydown		155,556	155,556	155,337	155,345	0	211	0	211	0	155,556	0	0	0	3,391	09/20/2047
404170-AC-9	HERO Funding Trust SERIES 20164A CLASS A2		12/20/2023	Paydown		124,445	124,445	127,523	127,390	0	(2,945)	0	(2,945)	0	124,445	0	0	0	3,260	09/20/2047
41242*-AS-1	HARDWOOD FUNDING LLC Series Q No. Q-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
41884#-AA-9	HATCHET RIDGE WIND Cert R-7 5.950%		12/14/2023	100.0000 Redemption		666,473	666,473	666,473	666,473	0	0	0	0	0	666,473	0	0	0	27,498	12/14/2029
42208#-AA-8	Home Depot (HD Salem) Notes 2 and 5		12/31/2023	100.0000 Redemption		521,011	521,011	521,011	521,011	0	0	0	0	0	521,011	0	0	0	17,806	11/30/2030
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A		12/20/2023	Paydown		334,846	334,846	334,695	334,711	0	135	0	135	0	334,846	0	0	0	8,079	09/20/2040
42770U-AA-1	Hero Funding Trust SERIES 20152A CLASS A		12/20/2023	Paydown		249,171	249,171	249,142	249,145	0	26	0	26	0	249,171	0	0	0	6,212	09/20/2040
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A		12/20/2023	Paydown		151,465	151,465	151,452	151,453	0	13	0	13	0	151,465	0	0	0	3,964	09/20/2041
42770W-AA-7	Hero Funding Trust SERIES 20162A CLASS A		12/20/2023	Paydown		322,547	322,547	324,209	324,132	0	(1,586)	0	(1,586)	0	322,547	0	0	0	7,801	09/20/2041
42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A1		12/20/2023	Paydown		120,055	120,055	118,704	118,764	0	1,291	0	1,291	0	120,055	0	0	0	2,377	09/20/2042
42770X-AC-1	HERO Funding Trust SERIES 20163A CLASS A2		12/22/2023	Paydown		98,004	98,004	100,452	100,303	0	(2,300)	0	(2,300)	0	98,004	0	0	0	2,463	09/20/2042
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2		12/20/2023	Paydown		527,342	527,342	537,938	535,385	0	(8,042)	0	(8,042)	0	527,342	0	0	0	12,876	09/20/2048
42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A1		12/20/2023	Paydown		133,887	133,887	125,268	125,525	0	8,362	0	8,362	0	133,887	0	0	0	2,745	09/20/2048
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2		12/20/2023	Paydown		277,816	277,816	274,908	274,708	0	3,107	0	3,107	0	277,816	0	0	0	7,068	09/20/2048
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A		12/20/2023	Paydown Redemption		390,962	390,962	390,991	390,988	0	(26)	0	(26)	0	390,962	0	0	0	10,414	09/20/2041
43148#-AA-7	HILL TOP ENERGY 5.830% 12/31/29		12/31/2023	100.0000 Redemption		712,837	712,837	712,837	712,837	0	0	0	0	0	712,837	0	0	0	31,342	12/31/2029
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
435765-AJ-1	HOLLY NRG PRTRN/FIN CORP 6.375% 04/15/27		12/04/2023	Tax Free Exchange		471,410	475,000	470,427	470,513	0	897	0	897	0	471,410	0	0	0	36,128	04/15/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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
437076-AS-1	Home Depot Inc 5.875% 12/16/36		06/23/2023	Western Asset		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
43722-AA-5	Home Depot SWCTL HOMEBCANC MORTGAGE TRUST SERIES 20042 CLASS A1 6.210% 12/25/34		12/15/2023	Redemption		122,672	122,672	122,672	122,672	0	0	0	0	0	122,672	0	0	0	2,264	10/15/2040
43739E-AJ-6	44106M-AR-3		12/25/2023	Paydown		188,344	188,344	169,275	172,973	0	15,372	0	15,372	0	188,344	0	0	0	5,693	12/25/2034
44106M-AR-3	HOSPITALITY PROP TRUST 4.500% 06/15/23		03/08/2023	Various		5,115,000	5,115,000	5,194,078	5,115,000	0	0	0	0	0	5,115,000	0	0	0	53,068	06/15/2023
44106M-AS-1	HOSPITALITY PROP TRUST 4.650% 03/15/24		12/09/2023	Call 100.0000		12,000,000	12,000,000	12,014,350	12,000,793	0	(1,522)	0	(1,522)	0	11,999,271	0	729	729	688,200	03/15/2024
44416*-AB-2	HUDSON TRANS LLC 4.420% 05/31/33		11/30/2023	Redemption		209,000	209,000	135,850	135,850	0	0	0	0	0	135,850	0	73,150	73,150	5,895	05/31/2033
44422P-AU-6	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (OMBS) A7 3.914% 08/05/34		12/01/2023	Paydown		944,534	944,534	972,867	962,508	0	(17,974)	0	(17,974)	0	944,534	0	0	0	36,970	08/05/2034
448579-AJ-1	HYATT HOTELS CORP 5.750% 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
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
45031U-CF-6	ISTAR INC 4.750% 10/01/24		03/30/2023	Call 101.0000		1,111,000	1,100,000	1,106,310	1,100,856	0	(477)	0	(477)	0	1,100,379	0	(379)	(379)	36,980	10/01/2024
45031U-CG-4	ISTAR INC 4.250% 08/01/25		03/30/2023	Call 101.0000		2,878,500	2,850,000	2,805,625	2,807,271	0	3,538	0	3,538	0	2,810,810	0	39,190	39,190	108,914	08/01/2025
451102-BQ-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		05/03/2023	Citiigroup 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
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
459902-AT-9	International Game Tech 5.350% 10/15/23		01/23/2023	Various		8,008,013	8,000,000	8,262,200	8,018,478	0	(1,994)	0	(1,994)	0	8,016,483	0	(16,483)	(16,483)	124,524	10/15/2023
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
460599-AC-7	International Game Tech 6.500% 02/15/25		03/16/2023	Various		1,417,557	1,400,000	1,382,500	1,395,280	0	422	0	422	0	1,395,702	0	4,298	4,298	70,893	02/15/2025
464338-AA-6	ISKANDAR VENTURE 3.410% 06/15/39		12/15/2023	Redemption		15,968	15,968	15,968	15,968	0	0	0	0	0	15,968	0	0	0	296	06/15/2039
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		11/25/2023	Paydown		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,193	08/25/2049
466365-AE-3	Jack in the Box Funding LLC SERIES 20221A CLASS A211 4.136% 02/26/52		11/25/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,939	02/26/2052
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20193 CLASS A1 3.000% 07/25/43		12/01/2023	Paydown		128,861	128,861	128,559	128,570	0	292	0	292	0	128,861	0	0	0	2,608	07/25/2043
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.449% 01/25/47		12/01/2023	Paydown		1,225,224	1,225,224	1,193,077	1,195,523	0	29,701	0	29,701	0	1,225,224	0	0	0	21,898	01/25/2047
46667*-AA-1	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		12/15/2023	Redemption		59,615	59,615	61,404	61,263	0	(26)	0	(26)	0	61,237	0	(1,621)	(1,621)	1,293	01/15/2050
46671*-AA-9	Orlando Health JLL Sec CTL Series 2020-11 3.287% 04/15/43		12/15/2023	Redemption		109,140	109,140	111,920	111,680	0	(66)	0	(66)	0	111,614	0	(2,474)	(2,474)	1,573	04/15/2043
477143-AH-4	JetBlue Airways Corporation 2.750% 05/15/32		11/15/2023	Redemption		203,670	203,670	183,604	184,516	0	1,245	0	1,245	0	185,760	0	17,909	17,909	4,201	05/15/2032
477164-AA-5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		11/15/2023	Redemption		709,991	709,991	724,518	722,131	0	(871)	0	(871)	0	721,260	0	(11,269)	(11,269)	21,300	11/15/2032
481218-AD-3	JRD HOLDINGS LLC Series 2014B No. RB-47 4.130% 03/27/24		03/27/2023	Redemption		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024
48259*-AA-5	KDP LICENSING PT 3.120% 12/31/35		12/15/2023	Redemption		8,142	8,142	8,142	8,142	0	0	0	0	0	8,142	0	0	0	138	12/31/2035
485170-AS-3	Kansas City Southern 4.950% 08/15/45		04/19/2023	Various		8,068,260	8,000,000	8,077,560	8,068,780	0	(519)	0	(519)	0	8,068,260	0	0	0	298,400	08/15/2045
485170-BA-1	Kansas City Southern 3.125% 06/01/26		04/19/2023	Tax Free Exchange		1,465,927	1,500,000	1,409,835	1,462,892	0	3,036	0	3,036	0	1,465,927	0	0	0	19,469	06/01/2026
485170-BB-9	Kansas City Southern 4.700% 05/01/48		04/19/2023	Tax Free Exchange		1,944,636	2,000,000	1,939,620	1,944,300	0	336	0	336	0	1,944,636	0	0	0	45,867	05/01/2048
485170-BC-7	Kansas City Southern 4.200% 11/15/69		04/19/2023	Tax Free Exchange		13,916,885	12,735,000	13,938,236	13,919,838	0	(2,953)	0	(2,953)	0	13,916,885	0	0	0	241,541	11/15/2069
485170-BE-3	Kansas City Southern 3.500% 05/01/50		04/19/2023	Tax Free Exchange		870,932	850,000	872,109	871,077	0	(145)	0	(145)	0	870,932	0	0	0	14,733	05/01/2050
486606-L#-1	KAYNE ANDERSON MLP INVESTMENT Series MN No. RNN-2 and RNN-3 3.370% 10/29/23		10/29/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	203,791	10/29/2023
48666K-BA-6	KB Home 7.250% 07/15/30		06/26/2023	PineBridge		2,907,604	2,861,111	2,785,283	2,787,977	0	3,625	0	3,625	0	2,791,602	0	116,002	116,002	210,600	07/15/2030
500255-AT-1	Kohls Corp 4.750% 12/15/23		12/15/2023	Maturity		10,000,000	10,000,000	10,373,800	10,039,264	0	(39,264)	0	(39,264)	0	10,000,000	0	0	0	475,000	12/15/2023
50187T-AF-3	LGI HOMES INC 4.000% 07/15/29		06/23/2023	PineBridge		1,369,500	1,650,000	1,230,405	1,239,178	0	22,983	0	22,983	0	1,262,161	0	107,339	107,339	62,700	07/15/2029
502478-AA-4	LV STADIUM EVENT 3.360% 06/30/45		12/31/2023	Redemption		295,906	295,906	295,906	295,906	0	0	0	0	0	295,906	0	0	0	7,478	06/30/2045

E14.10

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
524590-AA-4	LEEWARD RENEWABL 4.250% 07/01/29		06/23/2023	PineBridge Redemption		954,043	1,074,978	901,796	905,833	0	9,965	0	9,965	0	915,798	0	38,245	38,245	45,179	07/01/2029
52467@-AJ-4	Stop & Shop 7.539% 11/15/26		12/15/2023	100.0000		352,636	352,636	356,280	353,461	0	(108)	0	(108)	0	353,353	0	(717)	(717)	14,354	11/15/2026
527298-BQ-5	LEVEL 3 FINANCING INC 3.875% 11/15/29		11/02/2023	PineBridge		2,874,725	3,815,000	3,161,231	3,174,680	0	62,879	0	62,879	0	3,237,558	0	(362,833)	(362,833)	143,774	11/15/2029
53079E-BE-3	Liberty Mutual Group 4.250% 06/15/23		06/15/2023	Maturity		3,000,000	3,000,000	2,998,020	2,999,894	0	106	0	106	0	3,000,000	0	0	0	63,750	06/15/2023
53227J-AB-0	LIFE STORAGE LP 4.000% 06/15/29		07/25/2023	Tax Free Exchange Redemption		1,412,153	1,500,000	1,399,305	1,405,055	0	7,099	0	7,099	0	1,412,153	0	0	0	38,167	06/15/2029
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRM 5.197% 09/01/39		09/01/2023	100.0000		31,042	31,042	31,042	31,042	0	0	0	0	0	31,042	0	0	0	1,143	09/01/2039
55305B-AV-3	M/I Homes Inc 3.950% 02/15/30		06/23/2023	PineBridge		210,088	245,000	179,463	181,047	0	3,226	0	3,226	0	184,272	0	25,815	25,815	8,387	02/15/2030
55336V-BR-0	MPLX LP 1.750% 03/01/26		06/23/2023	Western Asset Redemption		907,800	1,000,000	876,110	881,071	0	16,872	0	16,872	0	897,942	0	9,858	9,858	14,389	03/01/2026
56081*-AC-8	12/10/44		12/10/2023	100.0000		115,079	115,079	115,079	115,079	0	0	0	0	0	115,079	0	0	0	3,125	12/10/2044
571903-BE-2	Marriott International 4.625% 06/15/30		06/23/2023	Western Asset		1,604,637	1,677,000	1,638,292	1,639,447	0	2,026	0	2,026	0	1,641,473	0	(36,835)	(36,835)	41,366	06/15/2030
576434-CU-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032 CLASS 1A1 6.000% 03/25/33		12/01/2023	Paydown		225,658	225,658	236,377	233,409	0	(1,314)	0	(1,314)	0	232,095	0	(6,437)	(6,437)	7,065	03/25/2033
582239-AL-1	METRO OPERA ASSOC INC 4.349% 10/01/32		10/01/2023	Various		586,000	586,000	573,614	578,667	0	775	0	775	0	579,442	0	6,558	6,558	25,485	10/01/2032
58524E-AC-6	MID-ATLANTIC MILITARY CO 5.300% 08/01/50		08/01/2023	Various Redemption		278,444	278,444	281,516	281,118	0	(12)	0	(12)	0	281,106	0	(2,663)	(2,663)	10,866	08/01/2050
60040#-AA-0	MILLENNIUM PIPELINES Series A Note A-31 5.330% 06/30/27		12/30/2023	100.0000		218,256	218,256	218,256	218,256	0	0	0	0	0	218,256	0	0	0	8,725	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINES Series B Note B-25 6.000% 06/30/32		12/30/2023	100.0000		109,286	109,286	109,286	109,286	0	0	0	0	0	109,286	0	0	0	4,918	06/30/2032
61237W-AC-0	MONTEFIORE MEDICAL CENT 2.895% 04/30/32		10/20/2023	100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	5,211	04/30/2032
615369-AC-9	Moody's Corporation 4.875% 02/15/24		09/06/2023	Various		9,067,000	9,067,000	9,258,052	9,092,843	0	(13,444)	0	(13,444)	0	9,079,398	0	(12,398)	(12,398)	427,603	02/15/2024
61760C-AN-5	Morgan Stanley ReRemic Trust SERIES 2010R9 CLASS 2C 4.432% 12/26/46		12/01/2023	Paydown		17,049	17,049	11,359	11,806	0	5,243	0	5,243	0	17,049	0	0	0	394	12/26/2046
62819#-AA-5	MUSTANG HILLS LLC No. 11 5.150% 11/30/35		11/30/2023	Various		639,317	639,317	639,317	639,317	0	0	0	0	0	639,317	0	0	0	25,886	11/30/2035
628530-AV-9	MYLAN INC 3.125% 01/15/23		01/15/2023	Maturity		3,000,000	3,000,000	2,993,790	2,999,973	0	27	0	27	0	3,000,000	0	0	0	46,875	01/15/2023
628530-BD-8	MYLAN INC 4.200% 11/29/23		11/29/2023	Maturity		2,000,000	2,000,000	1,992,240	1,999,153	0	847	0	847	0	2,000,000	0	0	0	84,000	11/29/2023
62927#-AF-3	NFL VENTURES Ser 2015-A Tranche C No.RC-14 3.480% 04/15/31		10/15/2023	100.0000		324,021	324,021	324,021	324,021	0	0	0	0	0	324,021	0	0	0	8,481	04/15/2031
62927#-AG-1	NFL VENTURES Ser 2015-A Tranche D No RD-20 3.570% 04/15/32		10/15/2023	100.0000		249,951	249,951	249,951	249,951	0	0	0	0	0	249,951	0	0	0	6,712	04/15/2032
62944T-AF-2	NVR Inc 3.000% 05/15/30		06/23/2023	Western Asset		5,648,435	6,500,000	5,444,020	5,479,743	0	55,199	0	55,199	0	5,534,942	0	113,493	113,493	120,250	05/15/2030
63861C-AA-7	NATIONSTAR MTG HLD INC 6.000% 01/15/27		07/25/2023	PineBridge Redemption		1,895,000	2,000,000	1,787,500	1,794,783	0	24,813	0	24,813	0	1,819,596	0	75,404	75,404	124,000	01/15/2027
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		12/31/2023	100.0000		304,137	304,137	304,137	304,137	0	0	0	0	0	304,137	0	0	0	11,804	06/30/2027
64418B-BH-6	New England Pwr Co Var 5.936% 11/25/52		06/23/2023	Western Asset		2,093,620	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	93,620	93,620	69,913	11/25/2052
64758#-AA-4	NEW ORGANIC 6.250% 09/15/38		12/15/2023	Various Redemption		329,713	329,713	164,968	131,885	33,645	3,921	0	37,566	0	169,451	0	160,262	160,262	11,268	09/15/2038
64760@-AA-2	NEW ORLEANS ENVY 4.270% 08/15/32		12/15/2023	100.0000		568,762	568,762	568,762	568,762	0	0	0	0	0	568,762	0	0	0	13,460	08/15/2032
64761*-AA-3	NEW ORLEANS 4.467% 03/15/33		12/15/2023	100.0000		297,091	297,091	297,091	297,091	0	0	0	0	0	297,091	0	0	0	7,256	03/15/2033
665859-AX-2	Northern Trust Corp 6.125% 11/02/32		06/26/2023	Various		12,468,270	12,000,000	11,957,336	11,957,861	0	1,589	0	1,589	0	11,959,450	0	508,820	508,820	480,387	11/02/2032
67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50		09/01/2023	100.0000		20,579	20,579	21,791	21,647	0	(12)	0	(12)	0	21,635	0	(1,055)	(1,055)	819	09/01/2050
67389M-AC-5	Oaks 2015-1 Series 2015-1 3.500% 04/25/46		12/01/2023	Paydown		68,778	68,778	68,961	68,829	0	(51)	0	(51)	0	68,778	0	0	0	1,365	04/25/2046
675232-AA-0	Oceaneering Intl Inc 4.650% 11/15/24		10/02/2023	Various Redemption		9,847,000	9,847,000	9,839,191	9,845,274	0	675	0	675	0	9,845,948	0	1,052	1,052	403,194	11/15/2024
677071-AU-6	OHANA MILITARY COMM LLC 6.000% 10/01/51		10/01/2023	100.0000		90,596	90,596	109,568	106,922	0	(264)	0	(264)	0	106,658	0	(16,062)	(16,062)	4,097	10/01/2051

E14.11

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2023	Redemption	100.0000	52,083	52,083	52,774	52,768	0	(179)	0	(179)	0	52,589	0	(505)	(505)	3,234	12/01/2028
68268N-AL-7	Onek Partners 5.000% 09/15/23		02/27/2023	Call	100.0000	2,500,000	2,500,000	2,716,075	2,512,654	0	(4,325)	0	(4,325)	0	2,508,329	0	(8,329)	(8,329)	56,250	09/15/2023
682691-AB-6	ONEMAIN FINANCE CORP 3.500% 01/15/27		12/05/2023	PineBridge		676,875	750,000	645,000	653,821	0	19,844	0	19,844	0	673,665	0	3,210	3,210	36,604	01/15/2027
68389X-AH-8	Oracle Corp 6.125% 07/08/39		06/23/2023	Western Asset		5,122,950	5,000,000	4,966,700	4,974,836	0	439	0	439	0	4,975,275	0	147,675	147,675	296,892	07/08/2039
68389X-CF-0	Oracle Corp 5.800% 11/10/25		06/23/2023	Blackrock		1,014,030	1,000,000	998,690	998,749	0	201	0	201	0	998,950	0	15,080	15,080	36,733	11/10/2025
69073T-AS-2	Owens-Brockway Glass 6.375% 08/15/25		06/22/2023	PineBridge		1,528,813	1,525,000	1,443,305	1,449,066	0	12,894	0	12,894	0	1,461,960	0	66,853	66,853	83,986	08/15/2025
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540%		12/20/2023	Paydown		993,254	993,254	993,254	993,254	0	0	0	0	0	993,254	0	0	0	24,612	09/20/2049
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540%		12/20/2023	Paydown		993,254	993,254	993,254	993,254	0	0	0	0	0	993,254	0	0	0	24,612	09/20/2049
69373V-AC-9	Pacefunding SERIES 20181A CLASS BA 6.170%		09/20/49	Paydown		39,195	39,195	39,195	39,195	0	0	0	0	0	39,195	0	0	0	595	09/20/2049
69373V-AD-7	Pacefunding SERIES 20181A CLASS BB 6.170%		09/20/49	Paydown		26,884	26,884	26,884	26,884	0	0	0	0	0	26,884	0	0	0	408	09/20/2049
69375H-AA-2	Pacefunding SERIES 20191A CLASS AA 4.430%		09/20/49	Paydown		674,263	674,263	674,263	674,263	0	0	0	0	0	674,263	0	0	0	15,520	09/20/2049
69375H-AB-0	Pacefunding SERIES 20191A CLASS BA 7.100%		09/20/49	Paydown		214,804	214,804	214,804	214,804	0	0	0	0	0	214,804	0	0	0	11,291	09/20/2049
69375H-AC-8	Pacefunding SERIES 20191A CLASS AB 4.430%		09/20/49	Paydown		947,373	947,373	947,373	947,373	0	0	0	0	0	947,373	0	0	0	21,806	09/20/2049
69375H-AD-6	Pacefunding SERIES 20191A CLASS BB 7.100%		09/20/49	Paydown		276,275	276,275	276,275	276,275	0	0	0	0	0	276,275	0	0	0	14,523	09/20/2049
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890%		09/22/53	Paydown		1,773,522	1,773,522	1,773,522	1,773,522	0	0	0	0	0	1,773,522	0	0	0	47,398	09/22/2053
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890%		09/22/53	Paydown		1,197,029	1,197,029	1,197,029	1,197,029	0	0	0	0	0	1,197,029	0	0	0	34,937	09/22/2053
720198-AC-4	PIEDMONT OPERATING PARTN 3.400% 06/01/23		06/01/2023	Maturity		8,000,000	8,000,000	7,735,220	7,985,930	0	14,070	0	14,070	0	8,000,000	0	0	0	136,000	06/01/2023
720198-AD-2	PIEDMONT OPERATING PARTN 4.450% 03/15/24		07/27/2023	Various		3,700,000	3,700,000	3,692,267	3,698,890	0	516	0	516	0	3,699,406	0	594	594	142,697	03/15/2024
724060-AA-6	PIPELINE FUNDING CO LLC 7.500% 01/15/30		07/15/2023	Redemption	100.0000	193,500	193,500	245,085	236,568	0	(1,580)	0	(1,580)	0	234,988	0	(41,488)	(41,488)	10,969	01/15/2030
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		12/05/2023	Paydown		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,958	09/05/2048
72703P-AE-3	Planet Fitness Master Issuer SERIES 20221A CLASS A2II 4.008% 12/05/51		12/05/2023	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	752	12/05/2051
73020*-AE-3	PNG CO LLC No. R2013-A-2-20 4.100%		12/19/23	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	410,000	12/19/2023
74267C-AC-0	ProAssurance Corp 5.300% 11/15/23		11/15/2023	Maturity		8,000,000	8,000,000	8,533,810	8,060,013	0	(60,013)	0	(60,013)	0	8,000,000	0	0	0	424,000	11/15/2023
74273B-AB-9	PRIT CORE REALTY HOLDINGS LLC Series B No. BR-31 3.850% 02/14/23		02/14/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	57,750	02/14/2023
745332-CA-2	Puget Sound Pwr & Lt Co 5.757% 10/01/39		06/23/2023	Western Asset		5,111,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	111,000	111,000	212,689	10/01/2039
747525-AK-9	QUALCOMM Inc 4.800% 05/20/45		06/23/2023	Various		6,806,800	7,000,000	6,056,860	6,164,598	0	9,143	0	9,143	0	6,173,741	0	633,059	633,059	202,533	05/20/2045
74922T-AA-4	Residential Accredit Loans I SERIES 20070H4 CLASS A1 5.850% 05/25/37		12/25/2023	Paydown		41,560	41,560	39,274	39,863	0	1,697	0	1,697	0	41,560	0	0	0	838	05/25/2037
74938W-AB-7	Woodward Capital Management SERIES 20222 CLASS A2 2.500% 02/25/52		12/01/2023	Paydown		209,036	209,036	197,703	199,130	0	9,906	0	9,906	0	209,036	0	0	0	2,799	02/25/2052
749607-AC-1	RLI Corp 4.875% 09/15/23		09/15/2023	Maturity		7,000,000	7,000,000	6,979,980	6,998,239	0	1,761	0	1,761	0	7,000,000	0	0	0	341,250	09/15/2023
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		12/10/2023	Redemption	100.0000	84,874	84,874	84,874	84,874	0	0	0	0	0	84,874	0	0	0	1,731	02/10/2049
759509-AE-2	Reliance Steel & Aluminum 4.500% 04/15/23		01/15/2023	Various		7,000,000	7,000,000	7,003,160	6,999,540	0	(43)	0	(43)	0	6,999,497	0	503	503	78,750	04/15/2023
75973L-AA-6	Renew 2017-1 SERIES 20171A CLASS A 3.670%		12/20/2023	Paydown		73,051	73,051	73,032	73,033	0	19	0	19	0	73,051	0	0	0	1,650	09/20/2052
75974B-AA-0	RENEWABLE ENGY 4.110% 03/31/35		09/30/2023	Various		595,974	595,974	595,974	595,974	0	0	0	0	0	595,974	0	0	0	20,742	03/31/2035

E14.12

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
760759-AM-2	Republic Services Inc 4.750% 05/15/23 ... RETAIL OPPORTUNITY INVES 5.000% 12/15/23		05/15/2023	Maturity		2,182,000	2,182,000	2,370,307	2,189,482	0	(7,482)	0	(7,482)	0	2,182,000	0	0	0	51,823	05/15/2023
76132F-AA-5			12/15/2023	Various		17,360,000	17,360,000	18,263,204	17,444,880	0	(84,880)	0	(84,880)	0	17,360,000	0	0	0	868,000	12/15/2023
771196-BN-1	ROCHE HDGS INC 3.250% 09/17/23		09/17/2023	Maturity		1,000,000	1,000,000	1,017,420	1,002,610	0	(2,610)	0	(2,610)	0	1,000,000	0	0	0	32,500	09/17/2023
78413H-AA-7	SES 3.600% 04/04/23		04/04/2023	Maturity		4,000,000	4,000,000	3,913,880	3,996,022	0	3,978	0	3,978	0	4,000,000	0	0	0	72,000	04/04/2023
78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 20055 CLASS A5 6.351% 10/25/40		10/25/2023	Paydown		479,667	479,667	464,659	467,406	0	12,261	0	12,261	0	479,667	0	0	0	26,309	10/25/2040
78486Q-AD-3	SVB Financial Group 3.500% 01/29/25		06/23/2023	Various		4,911,600	7,000,000	5,157,820	6,998,606	0	157	1,839,619	(1,839,462)	0	5,159,144	0	(247,544)	(247,544)	122,500	01/29/2025
78486Q-AE-1	SVB Financial Group 3.125% 06/05/30		03/10/2023	ATHENE		16,400	41,000	40,968	40,976	0	1	0	1	0	40,976	0	(24,576)	(24,576)	0	06/05/2030
78486Q-AS-0	SVB Financial Group 4.570% 04/29/33		03/16/2023	Various		4,520,000	8,500,000	7,967,420	7,984,906	0	7,751	0	7,751	0	7,982,656	0	(3,472,656)	(3,472,656)	0	04/29/2033
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29 ... SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1		12/31/2023	Redemption 100.0000		502,187	502,187	502,187	502,187	0	0	0	0	0	502,187	0	0	0	11,277	05/31/2029
81744F-HK-6	5.872% 05/20/35 SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2		12/20/2023	Paydown		128,202	128,202	116,303	119,369	0	8,833	0	8,833	0	128,202	0	0	0	2,619	05/20/2035
81744Y-AB-2	2.500% 04/25/43 SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2		12/01/2023	Paydown		78,944	78,944	70,805	72,597	0	6,347	0	6,347	0	78,944	0	0	0	1,026	04/25/2043
81745A-AB-3	3.000% 05/25/43 Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		12/01/2023	Paydown		115,341	115,341	108,354	109,877	0	5,464	0	5,464	0	115,341	0	0	0	1,845	05/25/2043
82280R-AG-4	Simon Property Group LP 5.830% 01/11/24		03/13/2023	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,980	01/11/2024
828807-DR-5	SODEXO INC 2.718% 04/16/31		06/27/2023	Western Asset Redemption 100.0000		3,318,160	4,000,000	3,189,473	3,198,113	0	37,733	0	37,733	0	3,235,846	0	82,314	82,314	76,406	04/16/2031
83416W-AA-1	SOLAR STAR FUNDING LLC 5.375% 06/30/35		12/30/2023	Various		137,826	137,826	152,824	151,035	0	(1,364)	0	(1,364)	0	149,671	0	(11,845)	(11,845)	6,614	06/30/2035
83421F-AA-1	SOLGEN LLC 3.930% 09/30/36		12/31/2023	Various		546,964	546,964	546,964	546,964	0	0	0	0	0	546,964	0	0	0	18,498	09/30/2036
83546D-AJ-7	4.336% 01/20/50 SOUTHERN INDIANA GAS & E 6.720% 08/01/29		12/20/2023	Paydown		20,000	20,000	19,519	19,549	0	451	0	451	0	20,000	0	0	0	470	01/20/2050
843163-AX-4			12/19/2023	Call 113.2930		7,930,509	7,000,000	7,551,390	7,547,190	0	(68,571)	0	(68,571)	0	7,478,620	0	(478,620)	(478,620)	1,581,229	08/01/2029
84610W-AB-1	SOVRAN ACQUISITION LP 3.500% 07/01/26		07/25/2023	Various		15,970,850	16,000,000	15,911,520	15,965,570	0	5,281	0	5,281	0	15,970,850	0	0	0	613,333	07/01/2026
84762L-AV-7	Spectrum Brands Inc 5.000% 10/01/29		06/22/2023	PineBridge		53,474	60,000	47,845	48,160	0	634	0	634	0	48,794	0	4,680	4,680	2,208	10/01/2029
84858*-AA-5	SPIRIT 2017-1 5.110% 02/15/23		02/15/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	102,200	02/15/2023
84858*-AA-3	SPIRIT 2015-1 4.930% 04/01/23		04/01/2023	Redemption 100.0000		3,320,000	3,320,000	3,320,000	3,320,000	0	0	0	0	0	3,320,000	0	0	0	81,838	04/01/2023
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30 Spirits of St. Louis BB Club No. R-22		08/15/2023	Redemption 100.0000		377,628	377,628	393,175	389,412	0	(545)	0	(545)	0	388,867	0	(11,239)	(11,239)	9,559	02/15/2030
84860*-AB-9	3.850% 06/30/36		12/31/2023	Redemption 100.0000		116,497	116,497	116,497	116,497	0	0	0	0	0	116,497	0	0	0	3,059	06/30/2036
848609-AA-1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		12/31/2023	Various		343,687	343,687	343,687	343,687	0	0	0	0	0	343,687	0	0	0	13,204	06/30/2036
85172F-AM-1	ONEMAIN FINANCE CORP 6.875% 03/15/25		12/05/2023	PineBridge		1,007,500	1,000,000	980,000	982,208	0	7,159	0	7,159	0	989,367	0	18,133	18,133	84,410	03/15/2025
85172F-AP-4	ONEMAIN FINANCE CORP 6.125% 03/15/24		12/05/2023	PineBridge		750,000	750,000	746,250	747,320	0	2,053	0	2,053	0	749,373	0	627	627	56,273	03/15/2024
85172F-AP-4	ONEMAIN FINANCE CORP 6.125% 03/15/24		09/18/2023	Call 100.0000		750,000	750,000	746,250	747,320	0	1,557	0	1,557	0	748,877	0	1,123	1,123	46,320	03/15/2024
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375% 11/30/29 STADIUM FUNDING TRUST No. 57 5.000%		06/23/2023	PineBridge Redemption 100.0000		1,643,056	1,555,556	1,616,111	1,615,635	0	(4,894)	0	(4,894)	0	1,610,741	0	32,315	32,315	86,690	11/30/2029
85234#-AB-1	04/01/39		04/01/2023	Redemption 100.0000		275,439	275,439	275,439	275,439	0	0	0	0	0	275,439	0	0	0	6,896	04/01/2039
85244-BA-6	Starbucks Corp 3.500% 11/15/50		02/02/2023	Direct		1,184,893	1,125,000	1,188,011	1,184,962	0	(122)	0	(122)	0	1,184,840	0	53	53	8,422	11/15/2050
85855C-AE-0	STELLANTIS FIN US INC 6.375% 09/12/32		06/27/2023	Blackrock		15,380,400	15,000,000	14,986,800	14,987,095	0	481	0	481	0	14,987,576	0	392,824	392,824	762,344	09/12/2032
86745J-AA-5	Helios Issuer LLC SERIES 20181A CLASS A		07/20/2023	Paydown		443,593	443,593	443,534	443,503	0	91	0	91	0	443,593	0	0	0	16,684	07/20/2048
86745L-AA-0	Helios Issuer LLC SERIES 2019AA CLASS A		12/20/2023	Paydown		758,021	758,021	757,807	757,827	0	194	0	194	0	758,021	0	0	0	15,496	06/20/2046
86745N-AA-6	Sunova Sol Issuer LLC SERIES 20201A CLASS A		10/30/2023	Paydown		182,670	182,670	182,604	182,606	0	64	0	64	0	182,670	0	0	0	3,944	02/01/2055

E14.13

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		10/30/2023	Paydown		312,098	312,098	307,495	307,909	0	4,189	0	4,189	0	312,098	0	0	0	10,472	04/30/2049
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 20192 CLASS A 3.610% 01/30/55		10/30/2023	Paydown		230,969	230,969	230,858	230,863	0	106	0	106	0	230,969	0	0	0	5,215	01/30/2055
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A CLASS A 3.980% 06/30/54		09/30/2023	Paydown		525,663	525,663	525,633	525,630	0	33	0	33	0	525,663	0	0	0	13,139	06/30/2054
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		11/20/2023	Paydown		704,262	704,262	704,060	704,056	0	205	0	205	0	704,262	0	0	0	25,764	11/20/2048
87133L-AA-8	SYLVAMO CORP 7.000% 09/01/29		03/10/2023	Call	100.0000	1,141,000	1,141,000	981,260	985,423	0	3,184	0	3,184	0	988,607	0	152,393	152,393	41,932	09/01/2029
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		12/10/2023	Redemption	100.0000	10,932	10,932	10,932	10,932	0	0	0	0	0	10,932	0	0	0	331	10/10/2053
87289B-AA-2	TOP DLF VIII 2018 CLO LLS Class A-1 Note 7.043% 02/28/30		12/28/2023	Paydown		7,290,324	7,290,324	7,290,324	7,290,324	0	0	0	0	0	7,290,324	0	0	0	338,719	02/28/2030
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		08/25/2023	Paydown		58,125	58,125	61,843	61,271	0	(3,146)	0	(3,146)	0	58,125	0	0	0	1,444	05/25/2046
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A211 4.940% 11/25/48		08/28/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,853	11/25/2048
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		12/30/2023	Redemption	100.0000	458,368	458,368	458,368	458,368	0	0	0	0	0	458,368	0	0	0	17,338	12/30/2023
88033G-DQ-0	Tenet Healthcare Corp 6.125% 06/15/30		07/25/2023	PineBridge		7,068,750	7,250,000	6,800,408	6,811,571	0	25,871	0	25,871	0	6,837,442	0	231,308	231,308	273,839	06/15/2030
88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34		12/31/2023	Various		848,968	848,968	848,968	848,968	0	0	0	0	0	848,968	0	0	0	25,617	06/30/2034
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		06/23/2023	Blackrock		892,630	1,000,000	872,020	879,783	0	7,056	0	7,056	0	886,839	0	5,791	5,791	24,911	11/01/2029
891027-AF-1	Torchmark Corp 7.875% 05/15/23		05/15/2023	Maturity		4,000,000	4,000,000	4,984,360	4,031,152	0	(31,152)	0	(31,152)	0	4,000,000	0	0	0	157,500	05/15/2023
89147L-KF-6	Tortoise Energy Infrastructure Series FF No. RFF-5 4.160% 11/20/23		11/20/2023	Maturity		645,333	645,333	645,333	645,333	0	0	0	0	0	645,333	0	0	0	26,846	11/20/2023
891906-AB-5	TOTAL SYSTEM SERVICES IN 3.750% 06/01/23		06/01/2023	Maturity		10,000,000	10,000,000	9,994,800	9,996,296	0	3,704	0	3,704	0	10,000,000	0	0	0	187,500	06/01/2023
89255#-AA-9	VU TRADEMARK 4.920% 07/01/48		12/01/2023	Redemption	100.0000	14,338	14,338	14,338	14,338	0	0	0	0	0	14,338	0	0	0	475	07/01/2048
89307#-AA-7	TRANS BAY CABLE 2.930% 06/30/47		12/31/2023	Redemption	100.0000	344,000	344,000	344,000	344,000	0	0	0	0	0	344,000	0	0	0	6,325	06/30/2047
90363B-AC-4	USTA NATL TENNIS Series C 3.290% 07/08/36		07/08/2023	Redemption	100.0000	434,169	434,169	434,169	434,169	0	0	0	0	0	434,169	0	0	0	10,742	07/08/2036
90380*-AA-9	Ullico Infrastructure 3.860% 03/30/40		09/30/2023	Redemption	100.0000	96,036	96,036	96,036	96,036	0	0	0	0	0	96,036	0	0	0	2,246	03/30/2040
90783W-AA-1	UNP RR CO 2006 PASS TRST 5.866% 07/02/30		07/02/2023	Redemption	100.0000	539,590	539,590	532,251	536,654	0	3	0	3	0	536,656	0	2,933	2,933	15,840	07/02/2030
909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		09/01/2023	Redemption	100.0000	220,317	220,317	211,771	214,127	0	354	0	354	0	214,481	0	5,836	5,836	5,783	03/01/2030
90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		07/07/2023	Various		474,893	474,893	474,893	474,893	0	0	0	0	0	474,893	0	0	0	12,288	01/07/2030
90931V-AA-4	UNITED AIR 2018-1 A PTT 3.700% 03/01/30		09/01/2023	Redemption	100.0000	198,261	198,261	198,122	198,165	0	12	0	12	0	198,178	0	83	83	5,502	03/01/2030
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 04/07/30		10/07/2023	Redemption	100.0000	239,200	239,200	239,200	239,200	0	0	0	0	0	239,200	0	0	0	5,367	04/07/2030
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		11/01/2023	Redemption	100.0000	204,216	204,216	204,216	204,216	0	0	0	0	0	204,216	0	0	0	4,135	05/01/2032
911312-BV-7	United Parcel Service 5.200% 04/01/40		06/23/2023	Blackrock		2,564,550	2,500,000	2,487,975	2,489,027	0	194	0	194	0	2,489,220	0	75,330	75,330	96,056	04/01/2040
91159H-JJ-0	US Bancorp 5.850% 10/21/33		06/26/2023	Various		8,034,230	8,000,000	7,978,070	7,978,355	0	711	0	711	0	7,979,066	0	55,164	55,164	320,288	10/21/2033
911684-AD-0	US CELLULAR CORP 6.700% 12/15/33		11/08/2023	PineBridge		8,406,975	8,810,000	7,783,732	8,101,312	0	33,972	0	33,972	0	8,135,284	0	271,691	271,691	525,298	12/15/2033
91845#-AA-2	Verizon Communications Inc Series A1 No. 38 3.812% 05/15/35		12/15/2023	Various		236,384	236,384	236,384	236,384	0	0	0	0	0	236,384	0	0	0	4,947	05/15/2035
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		10/11/2023	Redemption	100.0000	190,950	190,950	190,950	190,950	0	0	0	0	0	190,950	0	0	0	1,971	12/01/2027
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		10/11/2023	Redemption	100.0000	141,495	141,495	141,495	141,495	0	0	0	0	0	141,495	0	0	0	1,804	12/01/2027

E14.14

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
91913Y-AL-4	Valero Energy Corp 6.625% 06/15/37		06/23/2023	Various		1,073,410	1,000,000	1,154,277	1,145,993	0	(3,760)	0	(3,760)	0	1,142,233	0	(68,823)	(68,823)	35,333	06/15/2037
919794-AB-3	VALLEY NATIONAL BANCORP 5.125% 09/27/23		09/27/2023	Various		14,500,000	14,500,000	14,652,170	14,514,492	0	(14,492)	0	(14,492)	0	14,500,000	0	0	0	743,125	09/27/2023
92783F-AA-4	VA INTL GATEWAY No. 62 3.930% 06/30/30		12/31/2023	Redemption		252,149	252,149	252,149	252,149	0	0	0	0	0	252,149	0	0	0	6,227	06/30/2030
92838*-AA-3	Vista Global Holdings Limited Series 2022-1A 6.850% 04/05/32		10/05/2023	Redemption		896,943	896,943	896,943	896,943	0	0	0	0	0	896,943	0	0	0	54,102	04/05/2032
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 20181A CLASS A 4.730% 04/30/48		10/30/2023	Paydown		241,520	241,520	243,824	243,602	0	(2,083)	0	(2,083)	0	241,520	0	0	0	8,353	04/30/2048
928668-BF-8	VOLKSWAGEN GROUP AMERICA 3.750% 05/13/30		06/23/2023	Western Asset		903,190	1,000,000	890,778	891,934	0	5,892	0	5,892	0	897,827	0	5,363	5,363	23,333	05/13/2030
928881-AF-8	VONTIER CORP 2.950% 04/01/31		05/08/2023	Western Asset		3,379,800	4,300,000	3,222,431	3,249,710	0	33,999	0	33,999	0	3,283,709	0	96,091	96,091	77,167	04/01/2031
92922F-4M-7	WAMU Mortgage Pass-Through Cer Series 2005-AR13 6.050% 10/25/45		12/25/2023	Paydown		78,320	78,320	74,379	75,138	0	3,182	0	3,182	0	78,320	0	0	0	1,744	10/25/2045
933638-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A 6.185% 01/25/47		12/01/2023	Paydown		37,082	37,527	36,495	36,533	0	4	0	4	0	36,536	0	546	546	565	01/25/2047
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A21 3.884% 03/15/48		12/15/2023	Paydown		102,612	102,612	102,394	102,394	0	218	0	218	0	102,612	0	0	0	2,495	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A21 3.783% 06/15/49		12/15/2023	Paydown		5,459	5,459	5,025	5,012	0	446	0	446	0	5,459	0	0	0	129	06/15/2049
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		12/15/2023	Paydown		50,058	50,058	50,058	50,058	0	0	0	0	0	50,058	0	0	0	1,277	06/15/2049
958102-AQ-8	Western Digital Corp 2.850% 02/01/29		04/18/2023	Western Asset		2,526,500	3,100,000	2,479,860	2,483,484	0	24,884	0	24,884	0	2,508,369	0	18,131	18,131	63,563	02/01/2029
95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		09/15/2023	Various		37,270	37,270	51,484	49,849	0	(139)	0	(139)	0	49,710	0	(12,440)	(12,440)	1,898	03/15/2057
96038F-AA-8	WESTIN 4.453% 07/15/47		12/15/2023	Redemption		144,483	144,483	144,483	144,483	0	0	0	0	0	144,483	0	0	0	3,583	07/15/2047
960386-AH-3	WABTEC 4.375% 08/15/23		08/15/2023	Maturity		3,000,000	3,000,000	2,987,430	2,999,053	0	947	0	947	0	3,000,000	0	0	0	131,250	08/15/2023
96928*-FP-7	KRAFT FOODS GRP 4.470% 01/15/35		12/15/2023	Redemption		743,756	743,756	743,756	743,756	0	0	0	0	0	743,756	0	0	0	18,131	01/15/2035
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS No. 33 3.670% 12/18/34		12/31/2023	Various		444,444	444,444	444,444	444,444	0	0	0	0	0	444,444	0	0	0	10,194	12/18/2034
974153-AB-4	Wingstop Funding LLC SERIES 20201A CLASS A2 2.841% 12/05/50		06/05/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	160	12/05/2050
974637-AC-4	WINNEBAGO INDUSTRIES 6.250% 07/15/28		06/27/2023	PineBridge		1,927,500	2,000,000	1,864,167	1,867,031	0	9,759	0	9,759	0	1,876,789	0	50,711	50,711	119,271	07/15/2028
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.919% 06/20/44		12/01/2023	Paydown		9,071	9,071	9,391	9,368	0	(297)	0	(297)	0	9,071	0	0	0	186	06/20/2044
97653B-AC-5	WINWATER Mortgage Loan Trust Series 2015-A 3.500% 06/20/45		12/01/2023	Paydown		41,398	41,398	41,502	41,421	0	(23)	0	(23)	0	41,398	0	0	0	758	06/20/2045
981811-AE-2	WORTHINGTON INDUSTRIES 4.550% 04/15/26		07/28/2023	Call	100.0000	9,510,000	9,510,000	9,884,219	9,633,242	0	(20,216)	0	(20,216)	0	9,613,026	0	(103,026)	(103,026)	340,154	04/15/2026
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2023	Redemption		512,000	512,000	483,748	491,818	0	671	0	671	0	492,489	0	19,511	19,511	12,672	01/15/2030
013716-AU-9	Alcan Inc 6.125% 12/15/33	A	06/23/2023	Blackrock		2,166,580	2,000,000	2,135,020	2,134,234	0	(4,466)	0	(4,466)	0	2,129,768	0	36,812	36,812	65,333	12/15/2033
064159-AB-9	Bank Nova Scotia 2.150% 08/01/31	A	06/26/2023	Blackrock		802,450	1,000,000	750,097	753,207	0	11,078	0	11,078	0	764,285	0	38,165	38,165	19,529	08/01/2031
071734-AN-7	BAUSCH HEALTH COS INC 4.875% 06/01/28	A	07/25/2023	PineBridge		301,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(198,750)	(198,750)	15,979	06/01/2028
13607H-R5-3	CANADIAN IMPERIAL BANK 3.600% 04/07/32	A	06/23/2023	Western Asset		6,286,140	7,000,000	5,794,910	5,812,780	0	47,484	0	47,484	0	5,880,264	0	425,876	425,876	182,000	04/07/2032
13645R-AF-1	Canadian Pacific RR Co 5.950% 05/15/37	A	06/23/2023	Western Asset		5,270,100	5,000,000	4,915,450	4,941,600	0	1,267	0	1,267	0	4,942,867	0	327,233	327,233	183,458	05/15/2037
13645R-AK-0	Canadian Pacific RR Co 4.450% 03/15/23	A	03/15/2023	Maturity		4,000,000	4,000,000	3,983,000	3,999,645	0	355	0	355	0	4,000,000	0	0	0	89,000	03/15/2023
22576C-EF-4	CRESCENT POINT ENERGY CORP Series 0 No. 0-19 3.780% 06/12/23	A	06/12/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	132,325	06/12/2023
78016F-ZU-1	Royal Bank of Canada 6.000% 11/01/27	A	06/23/2023	Western Asset		4,107,200	4,000,000	4,036,440	4,035,617	0	(2,992)	0	(2,992)	0	4,032,625	0	74,576	74,576	161,333	11/01/2027
89346D-AH-0	Transalta Corp 7.750% 11/15/29	A	06/23/2023	PineBridge		4,312,500	4,166,667	4,270,833	4,268,880	0	(8,694)	0	(8,694)	0	4,260,186	0	52,314	52,314	197,338	11/15/2029
893526-BZ-9	Transcanada Pipelines Ltd 7.625% 01/15/39	A	06/23/2023	Blackrock		5,782,500	5,000,000	4,957,400	4,966,723	0	530	0	530	0	4,967,253	0	815,247	815,247	362,188	01/15/2039
000000-00-0	FRANSHION BRILLIANT LTD 4.250% 07/23/29	D	08/16/2023	ATHENE		635,000	1,000,000	994,000	995,743	0	359	0	359	0	996,102	0	(361,102)	(361,102)	45,451	07/23/2029
000000-00-0	LONGFOR HOLDINGS LTD 3.850% 01/13/32	D	08/18/2023	ATHENE		218,500	500,000	534,900	528,965	0	(1,799)	0	(1,799)	0	527,166	0	(308,666)	(308,666)	21,314	01/13/2032
00175L-AS-1	American Money Management Cor SERIES 201414A CLASS A2R2 7.049% 07/25/29	D	10/25/2023	Paydown		250,000	250,000	238,125	239,928	0	10,072	0	10,072	0	250,000	0	0	0	14,755	07/25/2029

E14.15

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
015398-AB-6	ALFA S.A. 5.250% 03/25/24	D	03/25/2023	Various		15,051,000	15,000,000	15,280,000	15,035,695	0	(7,885)	0	(7,885)	0	15,027,811	0	(27,811)	(27,811)	444,750	03/25/2024
03330P-AA-7	Anchorage Credit Funding Ltd SERIES 20185A CLASS A 4.100% 04/25/36	D	10/25/2023	Paydown		770,407	770,407	770,407	770,407	0	0	0	0	0	770,407	0	0	0	31,587	04/25/2036
037540-AG-9	Apex Credit CLO LLC SERIES 20152A CLASS CR 7.574% 10/17/26	D	09/16/2023	Call	100.0000	10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	654,701	10/17/2026
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 6.526% 01/15/29	D	10/15/2023	Paydown		2,347,889	2,347,889	2,347,889	2,347,889	0	0	0	0	0	2,347,889	0	0	0	85,435	01/15/2029
04530D-AD-4	ASPEN INSURANCE HDG LTD 4.650% 11/15/23	D	11/15/2023	Maturity		2,000,000	2,000,000	1,997,780	1,999,765	0	235	0	235	0	2,000,000	0	0	0	93,000	11/15/2023
04941G-AL-2	Atlas Senior Loan Fund LTD SERIES 20131A CLASS AR 6.461% 11/17/27	D	11/18/2023	Paydown		1,291,521	1,291,521	1,207,572	1,234,983	0	56,538	0	56,538	0	1,291,521	0	0	0	42,729	11/17/2027
04943E-AA-9	Atlas Senior Loan Fund LTD SERIES 202118A CLASS X 6.528% 01/18/35	D	10/18/2023	Paydown		533,333	533,333	533,333	533,333	0	0	0	0	0	533,333	0	0	0	18,827	01/18/2035
04965D-AA-7	ATRESMEDIA CORPORACION 4.480% 07/11/23	D	07/11/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	134,400	07/11/2023
055451-AU-2	BHP Billiton Finance 3.850% 09/30/23	D	09/30/2023	Maturity		13,000,000	13,000,000	12,845,530	12,982,791	0	17,209	0	17,209	0	13,000,000	0	0	0	500,500	09/30/2023
055451-AV-0	BHP Billiton Finance 5.000% 09/30/43	D	06/23/2023	Western Asset		1,497,735	1,500,000	1,414,335	1,425,679	0	963	0	963	0	1,426,642	0	71,093	71,093	55,625	09/30/2043
10948V-BA-2	Brightwood Capital MM CLO Ltd SERIES 20201A CLASS A2R 7.471% 01/15/31	D	10/15/2023	Paydown		1,663,808	1,663,808	1,663,808	1,663,808	0	0	0	0	0	1,663,808	0	0	0	64,393	01/15/2031
12664B-AG-2	COG US CLO 2022-2, Ltd. SERIES 20222A CLASS BF 6.057% 07/20/31	D	09/28/2023	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	439,301	07/20/2031
15639K-AA-0	CENTRICA PLC 4.000% 10/16/23	D	10/16/2023	Maturity		5,000,000	5,000,000	4,990,400	4,999,077	0	923	0	923	0	5,000,000	0	0	0	200,000	10/16/2023
15673Y-AN-9	Cerberus SERIES 20191A CLASS AR 7.045% 04/15/31	D	03/22/2023	Call	100.0000	500,000	500,000	485,250	486,975	0	2,519	0	2,519	0	489,494	0	10,506	10,506	12,722	04/15/2031
21039C-AA-2	CONSTELLUM SE 5.625% 06/15/28	D	06/23/2023	PineBridge		236,533	250,000	206,250	207,740	0	2,944	0	2,944	0	210,685	0	25,848	25,848	7,500	06/15/2028
225401-AG-3	CREDIT SUISSE GROUP AG 4.207% 06/12/24	D	06/12/2023	Call	100.0000	1,000,000	1,000,000	1,000,400	1,000,049	0	(49)	0	(49)	0	1,000,000	0	0	0	21,035	06/12/2024
23636A-BA-8	DANSKE BANK A/S 0.976% 09/10/25	D	06/23/2023	Western Asset		932,980	1,000,000	903,090	907,068	0	15,958	0	15,958	0	923,026	0	9,954	9,954	7,781	09/10/2025
24823D-AU-0	DENALI CAPITAL CLO XI LTD SERIES 20151A CLASS A2R 7.310% 10/20/28	D	10/20/2023	Paydown		2,460,691	2,460,691	2,460,485	2,460,507	0	183	0	183	0	2,460,691	0	0	0	146,665	10/20/2028
30259A-AA-0	FD Limited SERIES 20173A CLASS A1 3.900% 01/25/36	D	07/25/2023	Paydown		2,421,047	2,421,047	2,421,047	2,421,047	0	0	0	0	0	2,421,047	0	0	0	94,421	01/25/2036
30607F-AA-8	FALABELLA SA 3.375% 01/15/32	D	11/01/2023	ATHENE		1,383,893	2,000,000	1,982,320	1,984,293	0	1,251	0	1,251	0	1,985,544	0	(601,650)	(601,650)	87,264	01/15/2032
315620-AF-4	FIAT CHRYSLER AUTOMOBILE 5.250% 04/15/23	D	04/15/2023	Various		7,000,000	7,000,000	6,413,750	6,971,203	0	28,797	0	28,797	0	7,000,000	0	0	0	183,750	04/15/2023
35177P-AL-1	Orange SA 9.000% 03/01/31	D	06/23/2023	Western Asset		1,235,100	1,000,000	1,239,250	1,236,480	0	(11,303)	0	(11,303)	0	1,225,177	0	9,923	9,923	74,000	03/01/2031
36321P-AE-0	GALAXY PIPELINE ASSETS 2.940% 09/30/40	D	09/30/2023	Redemption	100.0000	584,675	584,675	587,181	586,916	0	(61)	0	(61)	0	586,855	0	(2,180)	(2,180)	12,899	09/30/2040
38123H-AN-4	GoldenTree Loan Opportunities SERIES 20149A CLASS AR2 6.745% 10/29/29	D	10/29/2023	Paydown		1,178,290	1,178,290	1,178,290	1,178,290	0	0	0	0	0	1,178,290	0	0	0	43,895	10/29/2029
381362-AU-6	GoldenTree Credit Opportuniti SERIES 20121A CLASS BR2 7.876% 06/15/34	D	10/26/2023	Paydown		5,883,495	5,883,495	5,883,495	5,883,495	0	0	0	0	0	5,883,495	0	0	0	380,622	06/15/2034
38175C-AA-0	Golub Capital Partners CLO Lt SERIES 201421A CLASS AR 7.119% 01/25/31	D	11/28/2023	RBC Capital Markets		6,192,996	6,202,299	6,149,580	6,164,065	0	2,668	0	2,668	0	6,166,733	0	26,263	26,263	451,671	01/25/2031
38175C-AA-0	Golub Capital Partners CLO Lt SERIES 201421A CLASS AR 7.119% 01/25/31	D	10/25/2023	Paydown		797,701	797,701	790,920	792,783	0	4,917	0	4,917	0	797,701	0	0	0	42,539	01/25/2031
38175J-AA-5	Golub Capital Partners CLO Lt SERIES 201317A CLASS A1 7.299% 10/25/30	D	10/25/2023	Paydown		2,593,092	2,593,092	2,589,203	2,590,272	0	2,820	0	2,820	0	2,593,092	0	0	0	105,552	10/25/2030
390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR 7.219% 07/15/31	D	10/15/2023	Paydown		79,107	79,107	76,536	76,848	0	2,258	0	2,258	0	79,107	0	0	0	5,183	07/15/2031
404280-DS-5	HSBC HOLDINGS PLC 8.113% 11/03/33	D	03/22/2023	ATHENE		3,273,788	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	273,788	273,788	94,027	11/03/2033
43761A-E*-3	HomeServe Series E 3.580% 08/20/30	D	01/17/2023	Call	100.0000	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	58,473	08/20/2030
456837-BB-8	ING GROEP NV 4.017% 03/28/28	D	06/23/2023	Blackrock		1,411,665	1,500,000	1,386,180	1,388,304	0	9,116	0	9,116	0	1,397,420	0	14,245	14,245	45,024	03/28/2028
45687A-AJ-1	INGERSOLL-RAND GL HLD CO 4.250% 06/15/23	D	03/20/2023	Call	100.0000	5,000,000	5,000,000	4,990,750	4,999,489	0	242	0	242	0	4,999,731	0	269	269	56,076	06/15/2023
46128M-AF-8	INVERSIONES CIMP SA 4.375% 05/15/23	D	05/15/2023	Various		7,500,000	7,500,000	7,437,500	7,496,910	0	3,090	0	3,090	0	7,500,000	0	0	0	164,063	05/15/2023
46616K-AS-3	JFIN CLO Ltd SERIES 20131A CLASS CR 9.658% 01/20/30	D	09/14/2023	Call	100.0000	1,000,000	1,000,000	985,000	989,300	0	757	0	757	0	990,057	0	9,943	9,943	81,199	01/20/2030
48249V-AN-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R 6.949% 04/15/29	D	10/15/2023	Paydown		2,485,107	2,485,107	2,485,107	2,485,107	0	0	0	0	0	2,485,107	0	0	0	98,703	04/15/2029
48251T-AD-3	KKR Financial CLO Ltd SERIES 20 CLASS D 8.407% 10/16/30	D	08/14/2023	ATHENE		962,380	1,000,000	913,000	934,691	0	2,493	0	2,493	0	937,184	0	25,196	25,196	63,037	10/16/2030

E14.16



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
49245P-AA-4	KERRY GROUP FIN SERVICES 3.200% 04/09/23	D	04/09/2023	Maturity		6,270,000	6,270,000	5,809,657	6,254,783	0	15,217	0	15,217	0	6,270,000	0	0	0	100,320	04/09/2023
50188W-AE-8	LCM Ltd Partnership SERIES 20A CLASS AR 6.700% 10/20/27	D	10/20/2023	Paydown		1,419,429	1,419,429	1,270,389	1,319,792	0	99,638	0	99,638	0	1,419,429	0	0	0	46,614	10/20/2027
50188W-AF-5	LCM Ltd Partnership SERIES 20A CLASS BR 7.210% 10/20/27	D	10/20/2023	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	66,128	10/20/2027
50189G-AK-8	LCM Ltd Partnership SERIES 22A CLASS A1R 6.820% 10/20/28	D	10/20/2023	Paydown		568,265	568,265	568,265	568,265	0	0	0	0	0	568,265	0	0	0	25,856	10/20/2028
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D	12/15/2023	Paydown		472,984	472,984	472,976	472,976	0	7	0	7	0	472,984	0	0	0	12,399	03/15/2044
55608J-AR-9	MACQUARIE GROUP LTD 1.340% 01/12/27	D	06/23/2023	Blackrock		891,770	1,000,000	862,410	865,775	0	14,883	0	14,883	0	880,658	0	11,112	11,112	0	01/12/2027
55822B-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X 6.560% 01/22/35	D	10/22/2023	Paydown		526,316	526,316	526,316	526,316	0	0	0	0	0	526,316	0	0	0	18,924	01/22/2035
56576Q-AQ-1	Marathon CLO LTD SERIES 20135A CLASS A2R 7.092% 11/21/27	D	11/21/2023	Paydown		688,716	688,716	686,650	686,913	0	1,803	0	1,803	0	688,716	0	0	0	26,477	11/21/2027
59801T-AN-3	MidOcean Credit CLO SERIES 20165A CLASS B1R 7.274% 07/19/28	D	10/19/2023	Paydown		471,488	471,488	469,272	469,563	0	1,926	0	1,926	0	471,488	0	0	0	28,552	07/19/2028
60687Y-CM-9	MIZUHO FINANCIAL GROUP 5.669% 09/13/33	D	06/23/2023	Blackrock		1,013,070	1,000,000	957,680	958,327	0	1,384	0	1,384	0	959,711	0	53,359	53,359	44,722	09/13/2033
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	11/20/2023	Call	100.0000	377,563	377,563	336,031	341,282	0	5,306	0	5,306	0	346,588	0	30,975	30,975	10,336	06/30/2026
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	06/15/2023	Redemption	100.0000	161,873	161,873	144,067	146,318	0	1,494	0	1,494	0	147,813	0	14,060	14,060	2,963	06/30/2026
65120F-AB-0	NEWCREST FINANCE PTY LTD 5.750% 11/15/41	D	12/28/2023	Tax Free Exchange		5,325,288	4,131,000	5,432,677	5,371,868	0	(46,580)	0	(46,580)	0	5,325,288	0	0	0	270,035	11/15/2041
65120F-AD-6	NEWCREST FINANCE PTY LTD 3.250% 05/13/30	D	12/28/2023	Tax Free Exchange		863,435	1,000,000	844,800	846,388	0	17,047	0	17,047	0	863,435	0	0	0	37,563	05/13/2030
65120F-AE-4	NEWCREST FINANCE PTY LTD 4.200% 05/13/50	D	12/28/2023	Tax Free Exchange		3,488,048	3,131,000	3,509,103	3,496,312	0	(8,265)	0	(8,265)	0	3,488,048	0	0	0	151,071	05/13/2050
675711-AA-3	Octagon Investment Partners 3 SERIES 20171A CLASS A1 6.850% 01/20/31	D	10/20/2023	Paydown		350,480	350,480	350,550	350,544	0	(64)	0	(64)	0	350,480	0	0	0	20,211	01/20/2031
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 6.460% 07/20/29	D	10/20/2023	Paydown		89,089	89,089	89,098	89,098	0	(9)	0	(9)	0	89,089	0	0	0	3,377	07/20/2029
69915V-AS-9	Parallel Ltd SERIES 20151A CLASS C1R 7.410% 07/20/27	D	10/20/2023	Paydown		250,000	250,000	249,375	249,472	0	528	0	528	0	250,000	0	0	0	13,245	07/20/2027
701631-AA-1	Parliament CLO Ltd SERIES 20212A CLASS A 6.979% 08/20/32	D	11/20/2023	Paydown		120,970	120,970	112,502	114,305	0	6,665	0	6,665	0	120,970	0	0	0	7,447	08/20/2032
77588P-AA-0	Romark CLO Ltd SERIES 20215A CLASS X 6.665% 01/15/35	D	10/15/2023	Paydown		421,053	421,053	421,053	421,053	0	0	0	0	0	421,053	0	0	0	15,120	01/15/2035
81180W-AH-4	SEAGATE HDD CAYMAN 4.750% 06/01/23	D	06/01/2023	Various		16,335,000	16,335,000	15,720,938	16,301,926	0	33,074	0	33,074	0	16,335,000	0	0	0	387,956	06/01/2023
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125% 08/17/26	D	06/23/2023	Various		10,343,400	10,000,000	10,096,550	10,028,828	0	(3,526)	0	(3,526)	0	10,025,302	0	318,098	318,098	527,431	08/17/2026
863162-AA-1	Stratus CLO SERIES 20211A CLASS A 6.478% 12/29/29	D	10/20/2023	Paydown		2,033,279	2,033,279	2,033,279	2,033,279	0	0	0	0	0	2,033,279	0	0	0	78,553	12/29/2029
86317Y-AE-2	Stratus CLO SERIES 20222A CLASS C 9.416% 07/20/30	D	08/18/2023	Call	100.0000	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	98,516	07/20/2030
87159Q-CB-2	Symphony CLO Ltd SERIES 201414A CLASS DR 8.645% 07/14/26	D	05/15/2023	Call	100.0000	500,000	500,000	497,500	497,716	0	411	0	411	0	498,127	0	1,873	1,873	22,515	07/14/2026
87190T-AA-1	Symphony Static CLO Ltd SERIES 20211A CLASS A 6.479% 10/25/29	D	10/25/2023	Paydown		1,308,669	1,308,669	1,308,669	1,308,669	0	0	0	0	0	1,308,669	0	0	0	52,140	10/25/2029
88390A-AT-7	Wind River CLO Ltd SERIES 20142A CLASS AR 6.796% 01/15/31	D	10/15/2023	Paydown		1,110,746	1,110,746	944,134	979,760	0	130,987	0	130,987	0	1,110,746	0	0	0	50,091	01/15/2031
893830-AT-6	Transocean Inc 6.800% 03/15/38	D	01/18/2023	JP Morgan		2,160,000	3,000,000	1,012,500	982	0	0	0	1,044,952	0	1,045,934	0	1,114,066	1,114,066	70,833	03/15/2038
902133-AG-2	Tyco Electronics 7.125% 10/01/37	D	02/02/2023	Direct		1,344,861	1,000,000	1,427,970	1,345,715	0	(1,517)	0	(1,517)	0	1,344,197	0	664	664	23,948	10/01/2037
91911T-AH-6	VALE OVERSEAS LIMITED 6.875% 11/21/36	D	06/26/2023	Various		3,159,350	3,000,000	2,525,667	2,602,548	0	7,496	0	7,496	0	2,610,043	0	549,307	549,307	123,941	11/21/2036
91915W-AB-8	VALIDUS HOLDINGS LTD 8.875% 01/26/40	D	09/21/2023	Call	143.9680	2,879,360	2,000,000	2,172,040	2,141,696	0	(2,915)	0	(2,915)	0	2,138,781	0	(138,781)	(138,781)	1,083,978	01/26/2040
92329F-AP-2	Venture CDO Ltd SERIES 201418A CLASS AR 6.876% 10/15/29	D	10/15/2023	Paydown		2,952,283	2,952,283	2,716,100	2,777,385	0	174,897	0	174,897	0	2,952,283	0	0	0	142,235	10/15/2029
984851-AH-8	Yara International ASA 7.378% 11/14/32	D	06/23/2023	Western Asset		2,703,625	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	203,625	203,625	114,257	11/14/2032

E14.17

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
988776-AQ-1	Z CAPITAL CREDIT PARTNERS CLO SERIES 20191A CLASS A1R 7.167% 07/16/31	D	10/16/2023	Paydown		17,811	17,811	17,744	17,751	0	60	0	60	0	17,811	0	0	0	1,158	07/16/2031
98888B-AN-6	Zais Matrix CDO I SERIES 202014A CLASS A1AR 6.865% 04/15/32	D	10/15/2023	Paydown		552,489	552,489	534,878	536,650	0	15,838	0	15,838	0	552,489	0	0	0	21,794	04/15/2032
G1745-AA-9	BROOKFIELD UTILITIES Series A No. A-8 4.290% 04/17/23	D	04/17/2023	Various		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	364,650	04/17/2023
K3752#-AG-3	COPENHAGEN AIRPORT A/S No. A-29 4.010% 08/22/23	D	08/22/2023	Maturity Redemption		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	100,250	08/22/2023
P0606*-AA-9	AES Mexico 5.620% 11/26/27	D	12/30/2023			118,803	118,803	118,803	118,803	0	0	0	0	0	118,803	0	0	0	4,086	11/26/2027
74042J-AJ-2	Preferred Term XXI 144A		12/30/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	211,537	03/22/2036
74042M-AQ-9	Preferred Term XXII 144A		12/30/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	197,769	06/22/2036
74043A-AL-5	Preferred Term XXIII 144A		12/30/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	93,141	09/22/2036
<b>1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						1,012,725,373	1,017,209,313	1,004,132,666	1,005,391,551	33,645	1,234,198	1,839,619	(571,776)	0	1,004,819,772	0	5,880,899	5,880,899	39,398,805	XXX
539439-AW-9	Lloyds TSB Group PLC 7.953% 11/15/33	D	06/23/2023	Blackrock		2,153,660	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	153,660	153,660	98,087	11/15/2033
<b>1309999999 Subtotal - Bonds - Hybrid Securities</b>						2,153,660	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	153,660	153,660	98,087	XXX
00018K-AC-9	A&R Logistics 11.138% 05/05/25		10/02/2023	Redemption		7,381	7,381	7,326	7,354	0	4	0	4	0	7,358	0	23	23	474	05/05/2025
00018K-AD-7	A&R Logistics Term 2 1L 11.650% 05/05/25		10/02/2023	Redemption		414	414	411	413	0	0	0	0	0	413	0	1	1	27	05/05/2025
00177E-AB-1	AMCP T/L 1L 11.843% 10/05/26		07/14/2023	Redemption		312,500	312,500	312,500	312,500	0	0	0	0	0	312,500	0	0	0	15,383	10/05/2026
00177E-AD-7	AMCP T/L 1L 11.843% 10/05/26		12/29/2023	Redemption		24,987	24,987	24,987	24,987	0	0	0	0	0	24,987	0	0	0	1,633	10/05/2026
05602#-AC-1	Barcodes 10.355% 12/23/24		12/29/2023	Redemption		19,491	19,491	19,297	19,407	0	24	0	24	0	19,431	0	60	60	1,072	12/23/2024
07385E-AB-4	BearCom 10.331% 07/05/24		12/29/2023	Redemption		2,196,330	2,196,330	2,181,196	2,190,449	0	3,902	0	3,902	0	2,194,350	0	1,980	1,980	232,059	07/05/2024
07385E-AC-2	BearCom 10.331% 07/05/24		12/29/2023	Redemption		287,374	287,374	285,394	286,605	0	511	0	511	0	287,115	0	259	259	30,364	07/05/2024
07385E-AE-8	BearCom 10.331% 07/05/24		12/29/2023	Redemption		115,912	115,912	115,046	115,589	0	213	0	213	0	115,803	0	109	109	12,247	07/05/2024
07385E-AF-5	BearCom 10.331% 07/05/24		12/29/2023	Redemption		299,012	299,012	296,944	298,208	0	532	0	532	0	298,741	0	271	271	32,656	07/05/2024
09354E-AA-9	Blink Fitness 11.093% 11/08/24		12/29/2023	Redemption		18,098	18,098	17,925	18,023	0	29	0	29	0	18,051	0	47	47	1,102	11/08/2024
09354E-AB-7	Blink Fitness 11.093% 11/08/24		12/29/2023	Redemption		21,199	21,199	21,085	21,151	0	18	0	18	0	21,169	0	30	30	1,291	11/08/2024
09354E-AD-3	Blink Fitness 11.144% 11/08/24		12/29/2023	Redemption		8,208	8,208	8,208	8,208	0	0	0	0	0	8,208	0	0	0	500	11/08/2024
10153K-AC-3	Boulder 10.150% 12/29/25		10/02/2023	Various		8,101	8,101	8,025	8,062	0	4	0	4	0	8,066	0	35	35	449	12/29/2025
10153K-AD-1	Boulder		12/30/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	1,234	12/29/2025
12695#-AA-9	CUA Opco Chesapeake Urolo 10.625% 08/02/24		12/29/2023	Redemption		39,163	39,163	38,692	38,984	0	93	0	93	0	39,077	0	86	86	3,887	08/02/2024
12695#-AB-7	CUA Opco Chesapeake Urolo 10.625% 08/02/24		12/29/2023	Redemption		10,119	10,119	10,013	10,078	0	22	0	22	0	10,100	0	20	20	1,006	08/02/2024
13134M-BT-9	Calpine Corp 7.853% 12/16/27		08/02/2023	Redemption		85,948	85,948	85,005	85,228	0	66	0	66	0	85,294	0	654	654	3,722	12/16/2027
20007*-AA-9	Comar 10.866% 06/18/24		09/30/2023	Redemption		19,287	19,287	18,998	19,182	0	33	0	33	0	19,215	0	72	72	958	06/18/2024
20007*-AB-7	Comar 10.866% 06/18/24		09/30/2023	Redemption		3,741	3,741	3,741	3,741	0	0	0	0	0	3,741	0	0	0	186	06/18/2024
25460H-AB-8	DIRECTV FINANCING LLC 10.353% 08/02/27		12/31/2023	Redemption		315,000	315,000	313,269	313,170	0	193	0	193	0	313,363	0	1,637	1,637	18,469	08/02/2027

E14.18

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
27787#-AA-6	EasyPak 11.437% 08/09/24		09/30/2023	Redemption 100.0000		9,090	9,090	9,009	9,071	0	13	0	13	0	9,084	0	6	6	571	08/09/2024
27787#-AC-2	EasyPak 11.437% 08/09/24		09/30/2023	Redemption 100.0000		8,477	8,477	8,406	8,460	0	12	0	12	0	8,472	0	6	6	532	08/09/2024
27787#-AD-0	EasyPak 8.426% 08/09/24		09/30/2023	Redemption 100.0000		1,965	1,965	1,949	1,961	0	3	0	3	0	1,964	0	1	1	123	08/09/2024
36192#-AA-0	GET 10.105% 02/16/24		10/02/2023	Redemption 100.0000		1,125,375	1,125,375	1,119,748	1,123,703	0	1,036	0	1,036	0	1,124,739	0	636	636	75,537	02/16/2024
39808C-AA-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 8.181% 06/30/24		12/31/2023	Redemption 100.0000		2,292,034	2,292,034	2,267,681	2,285,050	0	3,189	0	3,189	0	2,288,239	0	3,795	3,795	103,361	06/30/2024
40471#-AA-4	FIRMA First Lien Term Loan 12.085% 07/12/24		12/31/2023	Redemption 100.0000		30,000	30,000	29,625	29,948	0	16	0	16	0	29,964	0	36	36	2,360	07/12/2024
40976#-AA-0	Hancock T/L 1L 10.855% 12/31/26		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	12/31/2026
40976#-AB-8	Hancock T/L 1L 10.843% 12/31/26		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	12/31/2026
40976#-AC-6	Hancock T/L 1L 10.855% 12/31/26		09/30/2023	Redemption 100.0000		7,381	7,381	7,381	7,381	0	0	0	0	0	7,381	0	0	0	551	12/31/2026
43789#-AA-5	Smuckers 10.218% 08/31/23		08/16/2023	Redemption 100.0000		1,433,894	1,433,894	1,423,140	1,431,769	0	1,765	0	1,765	0	1,433,534	0	360	360	80,066	08/31/2023
48240#-AA-3	K2 13.355% 01/31/24		11/22/2023	Redemption 100.0000		283,156	283,156	281,032	282,566	0	412	0	412	0	282,978	0	178	178	24,256	01/31/2024
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	42,640	09/18/2023
58921P-AB-2	MILEAGE PLUS HOLDINGS IN 10.580% 06/20/27		12/20/2023	Redemption 100.0000		1,000,000	1,000,000	1,068,750	1,047,705	0	(7,907)	0	(7,907)	0	1,039,798	0	(39,798)	(39,798)	51,793	06/20/2027
64108#-AF-2	Net Health T/L1L 11.106% 12/22/25		12/29/2023	Redemption 100.0000		20,910	20,910	20,910	20,910	0	0	0	0	0	20,910	0	0	0	1,365	12/22/2025
66706#-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		12/21/2023	Direct-Private Placement 100.0000		7,424,021	7,424,021	7,424,021	7,424,021	0	0	0	0	0	7,424,021	0	0	0	(20,141)	06/10/2034
66706#-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		06/01/2023	Redemption 100.0000		(2,915,521)	(2,915,521)	(2,915,521)	(2,915,521)	0	0	0	0	0	(2,915,521)	0	0	0	0	06/10/2034
70559#-AA-4	Prometheus Pegasus Global 11.081% 05/29/25		12/29/2023	Redemption 100.0000		6,369	6,369	6,338	6,353	0	4	0	4	0	6,357	0	12	12	372	05/29/2025
70559#-AB-2	Prometheus Pegasus Global 11.081% 05/29/25		12/29/2023	Redemption 100.0000		1,828	1,828	1,828	1,828	0	0	0	0	0	1,828	0	0	0	107	05/29/2025
73116#-AB-4	ISN Polk 10.605% 12/20/24		12/29/2023	Redemption 100.0000		27,356	27,356	26,766	27,095	0	73	0	73	0	27,168	0	188	188	1,910	12/20/2024
73116#-AC-2	ISN Polk-Hoffman 10.605% 12/20/24		12/29/2023	Redemption 100.0000		1,686	1,686	1,654	1,671	0	4	0	4	0	1,676	0	11	11	117	12/20/2024
74741#-AA-7	Q-Centrix 9.831% 05/30/25		12/29/2023	Redemption 100.0000		21,764	21,764	21,467	21,614	0	35	0	35	0	21,649	0	116	116	1,310	05/30/2025
74741#-AB-5	Q-Centrix 9.831% 05/30/25		12/29/2023	Redemption 100.0000		7,237	7,237	7,237	7,237	0	0	0	0	0	7,237	0	0	0	436	05/30/2025
76117#-AA-6	Resolute Resolute 10.545% 03/07/25		02/21/2023	Redemption 100.0000		1,789,049	1,789,049	1,780,103	1,785,989	0	175	0	175	0	1,786,164	0	2,884	2,884	23,754	03/07/2025
87297#-AA-7	TLE 10.855% 06/28/24		09/30/2023	Redemption 100.0000		18,304	18,304	18,182	18,279	0	8	0	8	0	18,288	0	16	16	957	06/28/2024
87297#-AB-5	TLE 10.855% 06/28/24		09/30/2023	Redemption 100.0000		2,834	2,834	2,818	2,827	0	2	0	2	0	2,829	0	4	4	148	06/28/2024
87758#-AA-5	Taymax 10.706% 07/31/25		12/29/2023	Redemption 100.0000		21,807	21,807	21,654	21,727	0	17	0	17	0	21,744	0	63	63	1,280	07/31/2025
87758#-AB-7	Taymax 10.706% 07/31/25		12/29/2023	Redemption 100.0000		1,445	1,445	1,441	1,443	0	0	0	0	0	1,443	0	1	1	85	07/31/2025
87758#-AA-7	Taymax 10.706% 07/31/25		12/29/2023	Redemption 100.0000		4,222	4,222	4,192	4,206	0	3	0	3	0	4,209	0	12	12	248	07/31/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	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
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
87758-AD-1	Taymax 10.706% 07/31/25		12/29/2023	Redemption 100.0000	2,804	2,804	2,804	2,794	2,794	0	2	0	2	0	2,796	0	8	8	165	07/31/2025
89213-AA-4	TownePark Towne Holdings 11.151% 08/31/23		06/30/2023	Redemption 100.0000	2,479,422	2,479,422	2,456,021	2,474,939	2,474,939	0	3,436	0	3,436	0	2,478,375	0	1,048	1,048	194,882	08/31/2023
89989-AD-6	Turbo Buyer Inc Portfolio Group 11.375% 12/02/25		09/30/2023	Redemption 100.0000	7,500	7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	425	12/02/2025
92840-AA-7	VistaPharm		12/30/2023	Income	0	0	0	0	0	0	0	0	0	0	0	0	0	0	20,636	08/01/2022
92840-AB-5	VistaPharm		12/30/2023	Income	0	0	0	0	0	0	0	0	0	0	0	0	0	0	16,862	08/01/2022
000000-00-0	DELOS FINANCE SARL 7.295% 10/06/23	D	09/19/2023	Redemption 100.0000	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	150,725	10/06/2023
6785AR-AA-6	SCHAHIN II FINAN CO SPV		12/30/2023	Redemption 100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	8,187	
24736C-BS-2	SKYMILES IP LTD 9.101% 10/20/27	D	10/20/2023	Redemption 100.0000	800,295	800,000	842,500	833,372	833,372	0	(2,355)	0	(2,355)	0	831,017	0	(31,017)	(31,017)	42,712	10/20/2027
			12/30/2023		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
			12/30/2023		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
190999999	Subtotal - Bonds - Unaffiliated Bank Loans					24,011,229	24,010,934	24,014,911	24,060,265	0	6,713	0	6,713	0	24,066,979	0	(56,043)	(56,043)	1,190,274	XXX
250999997	Total - Bonds - Part 4					1,166,631,237	1,168,158,443	1,155,713,318	1,157,451,874	33,645	823,967	1,839,619	(982,007)	0	1,156,469,870	0	8,136,371	8,136,371	44,125,472	XXX
250999998	Total - Bonds - Part 5					387,527,881	406,601,128	381,123,188	0	0	572,163	0	572,163	0	381,695,351	0	5,808,536	5,808,536	5,142,310	XXX
250999999	Total - Bonds					1,554,159,118	1,574,759,571	1,536,836,506	1,157,451,874	33,645	1,396,130	1,839,619	(409,844)	0	1,538,165,221	0	13,944,907	13,944,907	49,267,782	XXX
48661E-3#-3	Kayne Anderson NextGen Energy Series I 7.381% 06/01/26		11/13/2023	Tax Free Exchange	60,000,000	1,500,000	0.00	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	76,759	
402999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	76,759	XXX
450999997	Total - Preferred Stocks - Part 4					1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	76,759	XXX
450999998	Total - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
450999999	Total - Preferred Stocks					1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	76,759	XXX
598999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
598999998	Total - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
598999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
599999999	Total - Preferred and Common Stocks					1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	76,759	XXX
600999999	Totals					1,555,659,118	XXX	1,538,336,506	1,158,951,874	33,645	1,396,130	1,839,619	(409,844)	0	1,539,665,221	0	13,944,907	13,944,907	49,344,541	XXX

E14.20

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
36179X-XV-3	Government National Mortgage G2 MA8792 7.000% 03/20/53		10/04/2023	Stephens Inc	12/01/2023	Paydown	1,265	1,272	1,265	1,265	0	(8)	0	(8)	0	0	0	0	11	5
36179Y-AF-1	Government National Mortgage A G2 MA9006 6.000% 07/20/53		07/27/2023	PNC Capital Markets	12/01/2023	Paydown	6,396	6,399	6,396	6,396	0	(3)	0	(3)	0	0	0	0	97	21
36179Y-C8-5	Government National Mortgage A G2 MA9095 6.000% 08/20/53		08/23/2023	Various	12/01/2023	Paydown	11,470	11,490	11,470	11,470	0	(21)	0	(21)	0	0	0	0	140	38
36179Y-C9-3	Government National Mortgage A G2 MA9096 6.500% 08/20/53		08/10/2023	Brean Capital	12/01/2023	Paydown	103,459	104,493	103,459	103,459	0	(1,035)	0	(1,035)	0	0	0	0	1,273	374
36179Y-FA-7	Government National Mortgage A G2 MA9161 6.500% 09/20/53		10/12/2023	Brownstone Investment Group	12/01/2023	Paydown	3,631	3,630	3,631	3,631	0	1	0	1	0	0	0	0	31	14
36179Y-FB-5	Government National Mortgage A G2 MA9162 7.000% 09/20/53		10/04/2023	Brean Capital	12/01/2023	Paydown	20,918	21,108	20,918	20,918	0	(190)	0	(190)	0	0	0	0	177	89
36179Y-FF-4	Government National Mortgage A G2 MA9174 7.000% 09/20/53		10/12/2023	Citigroup Global	12/01/2023	Paydown	8,345	8,495	8,345	8,345	0	(150)	0	(150)	0	0	0	0	81	36
36179Y-GB-4	Government National Mortgage A G2 MA9161 7.500% 09/20/53		10/13/2023	Stephens Inc	12/01/2023	Paydown	1,070	1,094	1,070	1,070	0	(24)	0	(24)	0	0	0	0	10	5
36179Y-HG-2	Government National Mortgage A G2 MA9231 7.000% 10/20/53		10/19/2023	Various	12/01/2023	Paydown	8,027	8,093	8,027	8,027	0	(66)	0	(66)	0	0	0	0	70	26
3618A7-WD-7	Government National Mortgage A G2 C05144 6.000% 12/20/52		07/20/2023	Stone X	12/01/2023	Paydown	12,141	12,132	12,141	12,141	0	10	0	10	0	0	0	0	183	47
3618A7-WF-2	Government National Mortgage A G2 C05146 5.500% 12/20/52		06/08/2023	Brean Capital	12/01/2023	Paydown	277,990	275,645	277,990	277,990	0	2,346	0	2,346	0	0	0	0	5,019	807
3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		07/19/2023	Stone X	12/01/2023	Paydown	18,590	18,616	18,590	18,590	0	(26)	0	(26)	0	0	0	0	239	62
3618FH-PS-5	Government National Mortgage A G2 C18533 7.500% 09/20/53		10/30/2023	Stephens Inc	12/20/2023	Paydown	3,705	3,770	3,705	3,705	0	(65)	0	(65)	0	0	0	0	23	15
3618FQ-ZL-9	Government National Mortgage CX4347 7.000% 10/20/53		10/20/2023	Brean Capital	12/01/2023	Paydown	4,037	4,061	4,037	4,037	0	(23)	0	(23)	0	0	0	0	36	19
3622AC-TD-2	Government National Mortgage A G2 786948 7.000% 09/20/53		10/26/2023	Cantor Fitzgerald	12/01/2023	Paydown	4,175	4,194	4,175	4,175	0	(18)	0	(18)	0	0	0	0	24	15
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		08/01/2023	Interest Capitalization	10/01/2023	Paydown	75	75	75	75	0	0	0	0	0	0	0	0	1	0
912810-TT-5	United States Treasury 4.125% 08/15/53		11/09/2023	Various	11/13/2023	Various	75,000,000	66,141,602	68,333,125	66,151,356	0	9,755	0	9,755	0	0	2,181,769	2,181,769	702,819	495,673
912810-TU-2	United States Treasury 4.375% 08/15/43		10/12/2023	Various	11/08/2023	Various	62,000,000	56,597,266	58,232,500	56,609,665	0	12,399	0	12,399	0	0	1,622,835	1,622,835	607,269	402,310
91282C-HT-1	United States Treasury 3.875% 08/15/33		10/12/2023	Various	11/08/2023	Various	60,000,000	56,003,518	56,976,367	56,029,473	0	25,955	0	25,955	0	0	946,894	946,894	528,601	345,380
0109999999. Subtotal - Bonds - U.S. Governments							197,485,294	179,226,953	184,027,286	179,275,788	0	48,837	0	48,837	0	0	4,751,498	4,751,498	1,846,104	1,244,936
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		03/30/2023	Western Asset	07/01/2023	Redemption	100,000	370,714	403,788	370,714	402,630	0	(1,158)	0	(1,158)	0	(31,915)	(31,915)	13,624	6,814
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							370,714	403,788	370,714	402,630	0	(1,158)	0	(1,158)	0	0	(31,915)	(31,915)	13,624	6,814
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL 6.828% 07/15/40		06/01/2023	Western Asset	07/15/2023	Redemption	100,000	175,000	201,290	175,000	200,982	0	(308)	0	(308)	0	(25,982)	(25,982)	5,975	4,132
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							175,000	201,290	175,000	200,982	0	(308)	0	(308)	0	0	(25,982)	(25,982)	5,975	4,132
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		07/12/2023	Western Asset	12/01/2023	Redemption	100,000	647,055	734,997	647,055	731,960	0	(3,037)	0	(3,037)	0	(84,905)	(84,905)	23,678	3,664
3132DW-JH-7	Freddie Mac SD8364 6.500% 09/01/53		10/05/2023	PNC Capital Markets	11/08/2023	Cantor Fitzgerald	2,893,117	2,893,343	2,915,380	2,893,333	0	(10)	0	(10)	0	22,048	22,048	19,850	5,746	
3132DW-JH-7	Freddie Mac SD8364 6.500% 09/01/53		10/05/2023	PNC Capital Markets	11/01/2023	Paydown	37,431	37,434	37,431	37,431	0	(3)	0	(3)	0	0	0	0	203	74
3132DW-JT-1	Freddie Mac SD8374 6.500% 10/01/53		10/05/2023	Stone X	11/08/2023	Citigroup Global	15,036,174	15,031,476	15,151,882	15,031,355	0	(120)	0	(120)	0	120,527	120,527	114,024	29,864	
3132DW-JT-1	Freddie Mac SD8374 6.500% 10/01/53		10/05/2023	Stone X	11/01/2023	Paydown	78,596	78,571	78,596	78,596	0	25	0	25	0	0	0	0	426	156
3132DW-JX-2	Freddie Mac SD8378 7.000% 11/01/53		10/12/2023	Brownstone Investment Group	12/01/2023	Paydown	59,571	60,632	59,571	59,571	0	(1,061)	0	(1,061)	0	0	0	0	348	139
3133N3-ZG-2	Freddie Mac RE6143 6.500% 10/01/53		10/24/2023	Various	12/01/2023	Paydown	18,596	18,470	18,596	18,596	0	127	0	127	0	0	0	0	101	40
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		01/01/2023	Interest Capitalization	12/01/2023	Paydown	1,031	1,031	1,031	1,031	0	0	0	0	0	0	0	0	16	0

E15

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
3140N2-VF-5	Fannie Mae BW9613 6.000% 06/01/53		06/05/2023	Piper Jaffary	12/01/2023	Paydown	194,564	195,354	194,564	194,564	0	(790)	0	(790)	0	0	0	0	2,960	389	
3140N2-XJ-5	Fannie Mae BW9680 6.500% 07/01/53		07/06/2023	Wells Fargo	12/01/2023	Paydown	742,305	746,829	742,305	742,305	0	(4,523)	0	(4,523)	0	0	0	0	15,778	1,608	
3140N2-YK-2	Fannie Mae BW9681 6.000% 07/01/53		07/12/2023	Brean Capital	12/01/2023	Paydown	7,229	7,229	7,229	7,229	0	(41)	0	(41)	0	0	0	0	90	16	
3140N7-TH-3	Fannie Mae BX3251 6.000% 01/01/53		06/05/2023	Brean Capital	12/01/2023	Paydown	17,498	17,520	17,498	17,498	0	(22)	0	(22)	0	0	0	0	308	35	
3140N8-7J-1	Fannie Mae BX4496 7.000% 10/01/53		10/18/2023	Stephens Inc	12/01/2023	Paydown	5,447	5,469	5,447	5,447	0	(22)	0	(22)	0	0	0	0	32	13	
3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		06/15/2023	Various	12/01/2023	Paydown	28,297	28,297	28,297	28,297	0	(234)	0	(234)	0	0	0	0	502	89	
3140NL-5M-7	Fannie Mae BY4451 6.000% 06/01/53		07/13/2023	Brean Capital	12/01/2023	Paydown	963,558	971,914	963,558	963,558	0	(8,356)	0	(8,356)	0	0	0	0	4,892	2,088	
31418E-K5-8	Fannie Mae MA4815 6.000% 09/01/52		08/03/2023	PNC Capital Markets	12/01/2023	Paydown	277,114	276,074	277,114	277,114	0	1,039	0	1,039	0	0	0	0	1,445	600	
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		06/29/2023	PNC Capital Markets	12/01/2023	Paydown	9,887	9,746	9,887	9,887	0	141	0	141	0	0	0	0	141	6	
31418E-PM-6	Fannie Mae MA4927 6.000% 11/01/52		08/10/2023	PNC Capital Markets	12/01/2023	Paydown	5,253	5,263	5,253	5,253	0	(10)	0	(10)	0	0	0	0	66	11	
31418E-QZ-6	Fannie Mae MA4971 6.500% 02/01/53		09/07/2023	Various	12/01/2023	Paydown	178,645	179,734	178,645	178,645	0	(1,089)	0	(1,089)	0	0	0	0	2,250	414	
31418E-SZ-4	Fannie Mae MA5035 6.000% 05/01/53		07/06/2023	Citigroup Global	12/01/2023	Paydown	25,021	24,935	25,021	25,021	0	68	0	68	0	0	0	0	507	34	
31418E-TJ-9	Fannie Mae MA5052 5.500% 03/01/53		06/02/2023	Brean Capital	12/01/2023	Paydown	5,801	5,734	5,801	5,801	0	67	0	67	0	0	0	0	93	11	
31418E-US-7	Fannie Mae MA5103 6.000% 06/01/53		06/29/2023	Various	12/01/2023	Paydown	287,342	289,158	287,342	287,342	0	(1,815)	0	(1,815)	0	0	0	0	3,642	1,210	
31418E-V2-3	Fannie Mae MA5132 6.000% 07/01/53		11/27/2023	Various	12/01/2023	Paydown	392,481	393,050	392,481	392,481	0	(569)	0	(569)	0	0	0	0	4,380	873	
31418E-VA-5	Fannie Mae MA5108 6.000% 08/01/53		10/05/2023	Bank of America	11/01/2023	Paydown	181,072	177,536	181,072	181,072	0	3,537	0	3,537	0	0	215,778	215,778	122,192	28,940	
31418E-VB-8	Fannie Mae MA5108 6.000% 08/01/53		10/05/2023	Bank of America	11/01/2023	Paydown	181,072	177,536	181,072	181,072	0	3,537	0	3,537	0	0	0	0	905	272	
31418E-VP-2	Fannie Mae MA5121 7.000% 08/01/53		10/19/2023	Citigroup Global	12/01/2023	Paydown	6,673	6,729	6,673	6,673	0	(56)	0	(56)	0	0	0	0	39	16	
31418E-WA-8	Fannie Mae MA5166 6.000% 10/01/53		10/05/2023	Various	11/01/2023	JP Morgan	14,757,341	14,469,880	14,635,132	14,470,298	0	418	0	418	0	164,834	164,834	164,834	103,301	23,120	
31418E-WB-8	Fannie Mae MA5166 6.000% 10/01/53		10/05/2023	Various	11/01/2023	Paydown	152,845	149,867	152,845	152,845	0	2,977	0	2,977	0	0	0	0	764	239	
31418E-WC-5	Fannie Mae MA5167 6.500% 10/01/53		10/05/2023	Wells Fargo	11/08/2023	BMO Capital Markets	9,778,928	9,777,400	9,851,697	9,777,319	0	(81)	0	(81)	0	74,378	74,378	74,378	74,157	19,422	
31418E-WD-8	Fannie Mae MA5167 6.500% 10/01/53		10/05/2023	Wells Fargo	11/01/2023	Paydown	144,535	144,535	144,535	144,535	0	23	0	23	0	0	0	0	783	287	
31418E-WE-8	Fannie Mae MA5143 6.500% 08/01/53		08/03/2023	Stephens Inc	12/01/2023	Paydown	55,363	55,865	55,363	55,363	0	(502)	0	(502)	0	0	0	0	353	130	
31418E-WF-6	Fannie Mae MA5152 6.000% 09/01/53		08/31/2023	Stephens Inc	12/01/2023	Paydown	17,350	17,307	17,350	17,350	0	43	0	43	0	0	0	0	157	38	
31418E-WG-7	Fannie Mae MA5198 7.000% 09/01/53		10/06/2023	Stephens Inc	12/01/2023	Paydown	5,123	5,174	5,123	5,123	0	(51)	0	(51)	0	0	0	0	45	11	
31418E-WH-3	Fannie Mae MA5193 7.000% 11/01/53		10/25/2023	Various	12/01/2023	Paydown	318,788	322,809	318,788	318,788	0	(4,021)	0	(4,021)	0	0	0	0	2,470	714	
31418E-WI-7	Fannie Mae MA5218 7.000% 11/01/53		10/26/2023	PNC Capital Markets	12/01/2023	Paydown	18,092	18,287	18,092	18,092	0	(195)	0	(195)	0	0	0	0	106	42	
60416T-RF-7	MINNESOTA ST HSG FIN AGY 3.744% 01/01/29		08/24/2023	Blackrock	11/01/2023	Call	100,000	5,000	4,685	5,000	0	9	0	9	0	306	306	306	62	30	
0909999999	Subtotal - Bonds - U.S. Special Revenues							66,646,550	66,079,206	66,574,554	66,061,590	0	(17,615)	0	(17,615)	0	0	512,966	512,966	501,066	120,341
00111N-AA-3	Achieve Mortgage SERIES 2023HE2 CLASS A 7.500% 10/25/38		10/11/2023	Jefferies & Co	12/25/2023	Paydown	78,593	78,449	78,593	78,593	0	143	0	143	0	0	0	0	618	0	
00249F-AA-5	A&D Mortgage Trust SERIES 2023NM3 CLASS A1 6.733% 07/25/68		11/17/2023	Cantor Fitzgerald	12/01/2023	Paydown	43,475	43,272	43,475	43,475	0	204	0	204	0	0	0	0	244	163	
00287Y-BX-6	ABBVIE INC 3.200% 11/21/29		03/08/2023	Western Asset	06/23/2023	Western Asset	800,000	703,920	724,736	707,560	0	3,640	0	3,640	0	17,176	17,176	17,176	15,360	7,751	
00287Y-CB-3	ABBVIE INC 4.250% 11/21/49		05/18/2023	Western Asset	06/23/2023	Western Asset	800,000	676,049	686,136	676,508	0	460	0	460	0	9,628	9,628	9,628	11,900	4,970	
02209S-BD-4	Altria Group Inc 4.800% 02/14/29		03/28/2023	ATHENE	05/10/2023	ATHENE	1,000,000	989,778	989,947	989,971	0	193	0	193	0	(24)	(24)	(24)	11,467	5,867	
02528B-AE-4	20211 CLASS C 0.830% 03/15/27		03/24/2023	Deutsche Bank	12/13/2023	Paydown	729,110	717,489	729,110	729,110	0	11,620	0	11,620	0	0	0	0	2,385	252	
02529W-AC-1	20202 CLASS C 3.880% 04/13/26		03/27/2023	Goldman Sachs & Company	11/13/2023	Paydown	727,402	722,514	727,402	727,402	0	4,887	0	4,887	0	0	0	0	11,240	1,254	
031162-DO-0	Angen Inc 5.250% 03/02/30		03/30/2023	Western Asset	06/23/2023	Western Asset	800,000	809,082	801,480	808,833	0	(249)	0	(249)	0	(7,353)	(7,353)	(7,353)	13,417	2,430	
031162-DR-8	Angen Inc 5.250% 03/02/33		04/12/2023	Western Asset	06/23/2023	Western Asset	1,700,000	1,707,587	1,699,745	1,707,544	0	(43)	0	(43)	0	(7,799)	(7,799)	(7,799)	28,510	4,126	
03464P-AA-5	Angel Oak Mortgage Trust SERIES 20222 CLASS A1 3.353% 01/25/67		10/24/2023	Stone X	12/01/2023	Paydown	6,741	5,752	6,741	6,741	0	989	0	989	0	0	0	0	27	16	
035240-AM-2	ANHEUSER-BUSCH INBEV WOR 4.375% 04/15/38		02/16/2023	Western Asset	06/23/2023	Western Asset	1,000,000	902,770	928,500	904,318	0	1,548	0	1,548	0	24,182	24,182	24,182	30,625	15,313	
03966V-AB-3	ARCONIC CORP 6.000% 05/15/25		03/28/2023	Various	08/18/2023	Call	101,500	1,585,459	1,624,000	1,588,548	0	3,089	0	3,089	0	11,452	11,452	11,452	96,800	28,775	
040555-DE-1	Arizona Pub Svc Co 6.350% 12/15/32		04/20/2023	Blackrock	06/23/2023	Blackrock	1,090,909	1,185,840	1,165,756	1,184,597	0	(1,243)	0	(1,243)	0	(18,841)	(18,841)	(18,841)	44,065	31,942	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
05335J-AG-8	Auxilior Term Funding LLC SERIES 20231A CLASS A3 5.700% 02/15/30		12/01/2023	JP Morgan	12/07/2023	JP Morgan	1,500,000	1,499,636	1,500,820	1,499,635	0	(1)	0	(1)	0	0	1,185	1,185	0	713	0
071813-CP-2	Baxter International Inc 2.272% 12/01/28		06/14/2023	Blackrock	06/23/2023	Blackrock	2,600,000	2,210,156	2,226,354	2,212,023	0	1,867	0	1,867	0	0	14,331	14,331	0	4,266	2,461
10569H-AA-2	BRAVO Residential Funding Tru SERIES 2023NQM7 CLASS A1 7.130% 09/25/63		10/20/2023	Goldman Sachs & Company	12/01/2023	Paydown	56,278	56,278	56,278	56,278	0	0	0	0	0	0	0	0	0	502	334
12510H-AS-9	Capital Automotive Reit SERIES 20231A CLASS A1 5.750% 09/15/53		09/14/2023	Nikko Securities America	12/15/2023	Paydown	10,000	9,734	10,000	10,000	0	266	0	266	0	0	0	0	0	80	0
125523-AK-6	Cigna Corp 4.900% 12/15/48		05/18/2023	Western Asset	06/23/2023	Western Asset	300,000	277,437	279,066	277,508	0	71	0	71	0	0	1,558	1,558	0	7,840	5,758
125523-CL-2	CIGNA GROUP/THE 2.400% 03/15/30		03/08/2023	Western Asset	06/23/2023	Western Asset	760,000	631,894	646,866	636,438	0	4,544	0	4,544	0	0	10,428	10,428	0	14,288	8,867
12659P-AA-1	Credit Suisse Mortgage Trust SERIES 2021NQM4 CLASS A1 1.101% 05/25/66		10/02/2023	BMO Capital Markets	12/01/2023	Paydown	74,805	59,253	74,805	74,805	0	15,551	0	15,551	0	0	0	0	0	202	5
12662K-AA-7	Credit Suisse Mortgage Trust SERIES 2021NQM6 CLASS A1 1.174% 07/25/66		10/24/2023	Barclays Capital	12/01/2023	Paydown	39,012	29,765	39,012	39,012	0	9,247	0	9,247	0	0	0	0	0	47	32
126650-CZ-1	CVS Health Corp 5.050% 03/25/48		06/16/2023	Various	06/23/2023	Various	4,061,930	3,652,072	3,728,106	3,652,971	0	900	0	900	0	0	75,135	75,135	0	52,421	30,495
12668B-NA-7	Countrywide Alternative Loan SERIES 2006ST2 CLASS A7 6.000% 04/25/36		09/01/2023	Interest Capitalization	12/01/2023	Paydown	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0
134011-AL-9	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		02/02/2023	Direct	10/01/2023	Redemption	58,333	69,740	58,333	69,575	0	(165)	0	(165)	0	0	(11,242)	(11,242)	0	2,826	1,209
14315P-AF-2	CarMax Auto Owner Trust SERIES 20193 CLASS B 2.500% 04/15/25		03/27/2023	Mitsubishi	09/15/2023	Call	100,000	118,120	120,000	119,199	0	1,079	0	1,079	0	0	801	801	0	1,500	117
14317H-AB-7	CarMax Auto Owner Trust SERIES 20222 CLASS A2A 2.810% 05/15/25		03/27/2023	JP Morgan	12/15/2023	Paydown	360,783	357,372	360,783	360,783	0	3,411	0	3,411	0	0	0	0	0	3,856	394
159864-AJ-6	CHARLES RIVER LABORATORY 4.000% 03/15/31		02/21/2023	JP Morgan	06/22/2023	PineBridge	1,200,000	1,020,396	1,041,000	1,026,362	0	5,966	0	5,966	0	0	14,638	14,638	0	37,467	21,067
16159P-AD-1	Chase Mortgage Finance Corpor SERIES 20231 CLASS A2 6.000% 06/25/54		09/14/2023	JP Morgan	12/01/2023	Paydown	236,193	232,465	236,193	236,193	0	3,727	0	3,727	0	0	0	0	0	1,785	1,024
224092-AA-4	CP EF Asset Securitization LLC SERIES 20231A CLASS A 7.480% 03/15/32		11/10/2023	Sun Trust Robinson Humphrey	12/15/2023	Paydown	137,529	136,847	137,529	137,529	0	682	0	682	0	0	0	0	0	800	0
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211 4.021% 05/20/49		06/07/2023	Barclays Capital	11/20/2023	Paydown	6,050	5,687	6,050	6,050	0	363	0	363	0	0	0	0	0	91	13
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		07/14/2023	Various	11/20/2023	Paydown	19,700	18,025	19,700	19,700	0	1,676	0	1,676	0	0	0	0	0	322	74
233046-AQ-4	DB Master Finance LLC SERIES 20211A CLASS A211 2.493% 11/20/51		07/14/2023	Stone X	11/20/2023	Paydown	1,450	1,220	1,450	1,450	0	230	0	230	0	0	0	0	0	14	6
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		07/17/2023	Various	11/20/2023	Paydown	53,730	42,859	53,730	53,730	0	10,871	0	10,871	0	0	0	0	0	700	70
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		04/06/2023	Wells Fargo	12/15/2023	Paydown	1,592,603	1,598,077	1,592,603	1,592,603	0	(5,475)	0	(5,475)	0	0	0	0	0	37,714	6,959
24703D-BL-4	DELL INT LLC / EMC CORP 5.750% 02/01/33		01/09/2023	Various	06/23/2023	Western Asset	1,000,000	998,290	1,004,760	998,356	0	66	0	66	0	0	6,404	6,404	0	24,438	0
247158-AX-2	DELOITTE LLP Series A 5.070% 05/30/33		05/31/2023	Direct-Private Placement	12/05/2023	Redemption	1,408	1,408	1,408	1,408	0	0	0	0	0	0	0	0	0	36	0
247158-AY-0	DELOITTE LLP Series B 5.170% 05/30/33		05/31/2023	Direct-Private Placement	12/05/2023	Redemption	1,436	1,436	1,436	1,436	0	0	0	0	0	0	0	0	0	37	0
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.116% 07/25/48		01/06/2023	Guggenheim	10/25/2023	Paydown	35,500	33,790	35,500	35,500	0	1,710	0	1,710	0	0	0	0	0	913	304
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		06/06/2023	Various	10/25/2023	Paydown	42,675	38,070	42,675	42,675	0	4,605	0	4,605	0	0	0	0	0	611	111
25755T-AP-5	Dominos Pizza Master Issuer L SERIES 20211A CLASS A211 3.151% 04/25/51		06/06/2023	Various	10/25/2023	Paydown	8,750	7,266	8,750	8,750	0	1,484	0	1,484	0	0	0	0	0	109	31
262108-AE-3	Drive Auto Receivables Trust SERIES 20211 CLASS C 1.020% 06/15/27		03/24/2023	Barclays Capital	12/15/2023	Paydown	1,680,819	1,648,778	1,680,819	1,680,819	0	32,041	0	32,041	0	0	0	0	0	6,669	619
28414H-AG-8	ELANCO ANIMAL HEALTH INC 6.400% 08/28/28		02/21/2023	JP Morgan	07/25/2023	PineBridge	500,000	475,495	493,750	477,046	0	1,551	0	1,551	0	0	16,704	16,704	0	29,762	15,556

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
28622H-AB-7	ELEVANCE HEALTH INC 4.750% 02/15/33 ENTERGY NEW ORLEANS STORM REC SERIES 20151 CLASS A 2.670% 06/01/27		03/30/2023	Western Asset	06/23/2023	Western Asset	900,000	878,688	876,042	879,215	0	527	0	527	0	0	(3,173)	(3,173)	16,506	5,085
29277V-AA-4	FIGRE Trust SERIES 2023HE1 CLASS A		01/31/2023	RBC Capital Markets	12/01/2023	Paydown	71,674	69,689	71,674	71,674	0	1,985	0	1,985	0	0	0	0	1,450	324
302455-AA-8	5.850% 03/25/53		11/22/2023	JP Morgan	12/25/2023	Paydown	81,040	79,875	81,040	81,040	0	1,165	0	1,165	0	0	0	0	395	26
30303M-8H-8	Facebook Inc 3.850% 08/15/32		03/23/2023	Western Asset	06/23/2023	Western Asset	1,300,000	1,181,858	1,204,099	1,185,165	0	3,307	0	3,307	0	0	18,934	18,934	18,352	1,743
30303M-8N-5	Facebook Inc 4.950% 05/15/33		06/16/2023	Western Asset	06/23/2023	Western Asset	2,600,000	2,595,075	2,599,116	2,595,117	0	42	0	42	0	0	3,999	3,999	19,305	9,152
33843F-AE-8	Flagship Credit Auto Trust SERIES 20201 CLASS C 2.240% 01/15/26		03/30/2023	Barclays Capital	12/15/2023	Paydown	353,425	348,703	353,425	353,425	0	4,722	0	4,722	0	0	0	0	3,151	396
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26		03/30/2023	Wells Fargo	12/15/2023	Paydown	467,376	468,982	467,376	467,376	0	(1,607)	0	(1,607)	0	0	0	0	12,912	1,437
35671D-BJ-3	Freeport McMoran Inc 5.400% 11/14/34		03/08/2023	Western Asset	06/23/2023	Western Asset	1,500,000	1,425,931	1,451,310	1,427,540	0	1,609	0	1,609	0	0	23,770	23,770	50,175	23,317
36166R-AA-2	GCAT SERIES 2020NQM2 CLASS A1 1.555% 04/25/65		11/20/2023	Barclays Capital	12/01/2023	Paydown	7,840	7,036	7,840	7,840	0	804	0	804	0	0	0	0	10	7
36169D-AA-0	GCAT SERIES 2023NQM2 CLASS A1 5.837% 11/25/67		11/21/2023	BNP Paribas	12/01/2023	Paydown	16,985	16,711	16,985	16,985	0	273	0	273	0	0	0	0	83	63
36267V-AG-8	GE HEALTHCARE HLDG LLC 5.857% 03/15/30		06/01/2023	Western Asset	06/07/2023	Tax Free Exchange	3,150,000	3,250,132	3,249,810	3,249,810	0	(321)	0	(321)	0	0	0	0	42,024	37,143
36268A-AG-3	GS Mortgage-Backed Securities SERIES 2023PJ5 CLASS A4 6.500% 02/25/54		10/17/2023	Goldman Sachs & Company	12/01/2023	Paydown	16,254	15,884	16,254	16,254	0	371	0	371	0	0	0	0	119	88
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54		08/18/2023	Goldman Sachs & Company	12/01/2023	Paydown	511,852	501,855	511,852	511,852	0	9,997	0	9,997	0	0	0	0	6,492	2,559
362938-AG-7	GS Mortgage-Backed Securities SERIES 2023PJ2 CLASS A4 5.500% 05/25/53		10/06/2023	Goldman Sachs & Company	12/01/2023	Paydown	61,523	57,813	61,523	61,523	0	3,711	0	3,711	0	0	0	0	404	94
38141G-WL-4	Goldman Sachs Group Inc 3.691% 06/05/28		03/28/2023	ATHENE	05/10/2023	ATHENE	1,090,000	1,032,414	1,031,181	1,033,588	0	1,173	0	1,173	0	0	(2,406)	(2,406)	17,322	12,628
38237V-AA-4	GoodLeap Sustainable Home Imp SERIES 20231G5 CLASS A 5.520% 02/22/55		11/30/2023	RBC Capital Markets	12/20/2023	Paydown	33,066	31,446	33,066	33,066	0	1,620	0	1,620	0	0	0	0	152	56
41757B-AA-2	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 A 8.587% 10/25/50		11/28/2023	Guggenheim	12/25/2023	Paydown	138,589	138,589	138,589	138,589	0	0	0	0	0	0	0	0	872	0
41757B-AB-0	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 B 9.587% 10/25/50		11/28/2023	Guggenheim	12/25/2023	Paydown	138,589	135,581	138,589	138,589	0	3,008	0	3,008	0	0	0	0	972	0
435765-AJ-1	HOLLY NRG PRTRN/FIN CORP 6.375% 04/15/27		04/06/2023	Various	12/04/2023	Tax Free Exchange	1,250,000	1,228,718	1,231,947	1,231,947	0	3,229	0	3,229	0	0	0	0	90,534	36,833
458140-CJ-7	Intel Corp 5.700% 02/10/53		06/01/2023	Blackrock	06/23/2023	Blackrock	6,500,000	6,481,530	6,587,100	6,481,764	0	234	0	234	0	0	105,336	105,336	140,996	115,346
46591F-AZ-7	JP Morgan Mortgage Trust SERIES 20195 CLASS B2 4.482% 11/25/49		05/10/2023	Wells Fargo	12/01/2023	Paydown	78,767	73,576	78,767	78,767	0	5,191	0	5,191	0	0	0	0	1,216	108
465978-AF-1	JP Morgan Mortgage Trust SERIES 20231 CLASS A2 5.500% 06/25/53		01/10/2023	JP Morgan	12/01/2023	Paydown	181,980	181,326	181,980	181,980	0	654	0	654	0	0	0	0	4,080	834
465978-AH-7	JP Morgan Mortgage Trust SERIES 20231 CLASS A3A 5.000% 06/25/53		08/23/2023	JP Morgan	12/01/2023	Paydown	52,531	49,559	52,531	52,531	0	2,971	0	2,971	0	0	0	0	656	175
465988-AA-1	JP Morgan Mortgage Trust SERIES 20239 CLASS A2 6.000% 04/25/54		10/19/2023	JP Morgan	12/01/2023	Paydown	260,109	247,591	260,109	260,109	0	12,518	0	12,518	0	0	0	0	1,691	1,301
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		08/31/2023	Various	12/01/2023	Paydown	505,767	492,211	505,767	505,767	0	13,556	0	13,556	0	0	0	0	5,495	610
466365-AD-5	Jack in the Box Funding LLC SERIES 20221A CLASS A21 3.445% 02/26/52		03/01/2023	Guggenheim	11/25/2023	Paydown	12,450	10,981	12,450	12,450	0	1,469	0	1,469	0	0	0	0	214	10
46647E-AH-4	JP Morgan Mortgage Trust SERIES 20163 CLASS 1A8 3.000% 10/25/46		09/08/2023	JP Morgan	12/01/2023	Paydown	9,082	8,537	9,082	9,082	0	545	0	545	0	0	0	0	46	8
46647P-CJ-3	JPMORGAN CHASE & CO 2.069% 06/01/29		03/09/2023	Blackrock	06/23/2023	Blackrock	595,000	499,812	510,373	503,619	0	3,807	0	3,807	0	0	6,754	6,754	7,044	3,488
46651B-AZ-3	JP Morgan Mortgage Trust SERIES 20196 CLASS B2 4.234% 12/25/49		05/10/2023	Wells Fargo	12/01/2023	Paydown	98,500	90,964	98,500	98,500	0	7,535	0	7,535	0	0	0	0	1,394	127
46656D-AF-8	JP Morgan Mortgage Trust SERIES 20232 CLASS A2 5.500% 07/25/53		11/20/2023	Wells Fargo	12/01/2023	Paydown	4,405	4,247	4,405	4,405	0	158	0	158	0	0	0	0	20	15

E15.3



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46656R-AH-3	JP Morgan Mortgage Trust SERIES 20233 CLASS A3A 5.000% 10/25/53		09/11/2023	JP Morgan	12/01/2023	Paydown	85,600	80,825	85,600	85,600	0	4,775	0	4,775	0	0	0	0	594	143
46657C-AA-0	JP Morgan Mortgage Trust SERIES 20238 CLASS A2 6.000% 02/25/54		09/21/2023	JP Morgan	11/07/2023	Bank of America	3,442,943	3,360,635	3,357,945	3,361,761	0	1,126	0	1,126	0	0	(3,816)	(3,816)	39,020	16,067
46657C-AA-0	JP Morgan Mortgage Trust SERIES 20238 CLASS A2 6.000% 02/25/54		11/20/2023	Various	12/01/2023	Paydown	324,458	317,481	324,458	324,458	0	6,977	0	6,977	0	0	0	0	2,405	1,400
48666K-BA-6	KB Home 7.250% 07/15/30		03/06/2023	Jefferies & Co	06/26/2023	PineBridge	138,889	138,178	141,146	138,216	0	38	0	38	0	0	2,930	2,930	4,545	1,482
50203Y-AA-3	Reach Financial LLC SERIES 20221A CLASS A 3.760% 11/15/29		12/05/2023	Sun Trust Robinson Humphrey	12/15/2023	Paydown	65,663	65,160	65,663	65,663	0	503	0	503	0	0	0	0	206	151
524590-AA-4	LEEWARD RENEWABL 4.250% 07/01/29		04/17/2023	JP Morgan	06/23/2023	PineBridge	32,022	28,391	28,420	28,484	0	93	0	93	0	0	(64)	(64)	665	408
539830-BX-6	Lockheed Martin 5.700% 11/15/54		05/24/2023	Western Asset	06/23/2023	Western Asset	400,000	425,604	440,804	425,576	0	(28)	0	(28)	0	0	15,228	15,228	2,660	697
548661-EL-7	Lowes Companies Inc 5.000% 04/15/33 MFRA Trust SERIES 2023NQM1 CLASS A1		02/16/2023	Western Asset	06/23/2023	Western Asset	1,000,000	971,930	988,870	972,778	0	848	0	848	0	0	16,092	16,092	40,139	22,639
55285P-AA-2	5.750% 11/25/67		10/06/2023	Wells Fargo	12/01/2023	Paydown	91,457	89,199	91,457	91,457	0	2,258	0	2,258	0	0	0	0	711	146
55336V-BV-1	MPLX LP 5.000% 03/01/33		04/19/2023	Western Asset	06/23/2023	Western Asset	2,900,000	2,779,821	2,771,994	2,782,558	0	2,737	0	2,737	0	0	(10,564)	(10,564)	55,583	17,955
617750-AC-1	Morgan Stanley Residential Mo SERIES 20233 CLASS A2 6.000% 09/25/53		11/20/2023	Morgan Stanley DVID	12/01/2023	Paydown	73,276	72,188	73,276	73,276	0	1,088	0	1,088	0	0	0	0	366	256
61775V-AA-4	Morgan Stanley Residential Mo SERIES 2023NQM1 CLASS A1 7.279% 09/25/68 Mosaic Solar Loans LLC SERIES 20233A		12/06/2023	Morgan Stanley DVID	12/25/2023	Paydown	58,619	58,884	58,619	58,619	0	(266)	0	(266)	0	0	0	0	388	278
618933-AA-3	CLASS A 5.910% 11/20/53		11/30/2023	Various	12/20/2023	Paydown	1,126,996	1,108,102	1,126,996	1,126,996	0	18,894	0	18,894	0	0	0	0	18,812	1,128
618934-AA-1	Mosaic Solar Loans LLC SERIES 20234A CLASS A 6.400% 05/20/53		10/17/2023	Mitsubishi	12/20/2023	Paydown	143,600	141,479	143,600	143,600	0	2,122	0	2,122	0	0	0	0	1,450	438
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		03/27/2023	Societe Generale	12/20/2023	Paydown	163,731	160,866	163,731	163,731	0	2,865	0	2,865	0	0	0	0	2,959	218
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		07/06/2023	Various	12/20/2023	Paydown	286,452	281,502	286,452	286,452	0	4,950	0	4,950	0	0	0	0	4,785	91
61946P-AA-1	Mosaic Solar Loans LLC SERIES 20202A CLASS A 1.440% 08/20/46		11/17/2023	Goldman Sachs & Company	12/20/2023	Paydown	1,960	1,598	1,960	1,960	0	363	0	363	0	0	0	0	2	0
61946Q-AA-9	Mosaic Solar Loans LLC SERIES 20221A CLASS A 2.640% 01/20/53		10/04/2023	Deutsche Bank	12/20/2023	Paydown	246,778	204,089	246,778	246,778	0	42,690	0	42,690	0	0	0	0	1,108	258
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		11/30/2023	Various	12/20/2023	Paydown	496,577	466,562	496,577	496,577	0	30,015	0	30,015	0	0	0	0	6,557	1,066
64831H-AA-5	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A1A 6.864% 10/25/63		09/29/2023	Morgan Stanley DVID	12/01/2023	Paydown	65,002	65,001	65,002	65,002	0	1	0	1	0	0	0	0	710	496
65251P-AY-9	NewStar Arlington Senior Loan SERIES 20141A CLASS AR 7.020% 04/25/31		02/02/2023	Wells Fargo	10/25/2023	Paydown	79,855	79,216	79,855	79,855	0	639	0	639	0	0	0	0	2,721	165
654740-BS-7	NISSAN MOTOR ACCEPTANCE 2.000% 03/09/26		02/22/2023	Western Asset	03/15/2023	Western Asset	2,600,000	2,282,100	2,283,300	2,288,575	0	6,475	0	6,475	0	0	(5,275)	(5,275)	27,044	23,500
666807-CH-3	Northrop Grumman Corp 4.700% 03/15/33		02/16/2023	Blackrock	06/23/2023	Blackrock	3,160,000	3,072,626	3,102,362	3,075,106	0	2,480	0	2,480	0	0	27,256	27,256	57,345	5,363
666807-CJ-9	Northrop Grumman Corp 4.950% 03/15/53		05/18/2023	Western Asset	06/23/2023	Western Asset	300,000	282,954	290,328	282,992	0	38	0	38	0	0	7,336	7,336	5,734	4,290
670843-AA-9	Onslow Bay Mortgage Loan Trust SERIES 2023NQM2 CLASS A1 6.319% 01/25/62		10/03/2023	BMO Capital Markets	12/01/2023	Paydown	47,078	46,563	47,078	47,078	0	515	0	515	0	0	0	0	314	33
670855-AA-3	Onslow Bay Financial LLC SERIES 2023NQM1 CLASS A1 6.120% 11/25/62		11/21/2023	Various	12/01/2023	Paydown	79,232	78,357	79,232	79,232	0	875	0	875	0	0	0	0	522	171
67117X-AA-4	Onslow Bay Financial LLC SERIES 2023NQM7 CLASS A1 6.844% 04/25/63		09/18/2023	Nomura Securities	11/07/2023	JP Morgan	4,929,585	4,929,510	4,932,088	4,929,080	0	(430)	0	(430)	0	0	3,009	3,009	63,728	22,492
67117X-AA-4	Onslow Bay Financial LLC SERIES 2023NQM7 CLASS A1 6.844% 04/25/63		09/18/2023	Nomura Securities	11/01/2023	Paydown	70,415	70,414	70,415	70,415	0	1	0	1	0	0	0	0	565	321
67118C-AA-9	Onslow Bay Financial LLC SERIES 2023NQM8 CLASS A1 7.045% 09/25/63		10/02/2023	Barclays Capital	12/01/2023	Paydown	62,991	62,990	62,991	62,991	0	1	0	1	0	0	0	0	734	505
673919-AL-0	Onslow Bay Financial LLC SERIES 2023NQM5 CLASS A1A 6.567% 06/25/63		11/22/2023	Citigroup Global	12/01/2023	Paydown	9,806	9,766	9,806	9,806	0	40	0	40	0	0	0	0	54	47

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
673920-AA-2	Onslow Bay Financial LLC SERIES 2023J2 CLASS A1 6.000% 11/25/53		11/07/2023	Bank of America	12/01/2023	Paydown	239,353	233,070	239,353	239,353	0	6,283	0	6,283	0	0	0	0	2,279	1,516
67448G-AA-1	Onslow Bay Financial LLC SERIES 2023NQM4 CLASS A1 6.113% 03/25/63		11/17/2023	Amherst Securities	12/01/2023	Paydown	10,687	10,571	10,687	10,687	0	116	0	116	0	0	0	0	54	36
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		02/07/2023	Seaport Group	12/01/2023	Redemption	100,000	41,811	41,664	41,779	0	(32)	0	(32)	0	(115)	(115)	(115)	2,365	447
68269C-AA-4	OnMain Financial Issuance Tr SERIES 20182A CLASS A 3.570% 03/14/33		12/05/2023	Barclays Capital	12/14/2023	Paydown	277,258	274,616	277,258	277,258	0	2,643	0	2,643	0	0	0	0	825	632
68389X-BZ-7	Oracle Corp 3.650% 03/25/41		03/09/2023	Blackrock	06/23/2023	Blackrock	6,600,000	4,921,884	5,081,472	4,937,310	0	15,426	0	15,426	0	0	144,162	144,162	182,013	112,420
68389X-CQ-6	Oracle Corp 5.550% 02/06/53		04/20/2023	Western Asset	06/23/2023	Western Asset	700,000	665,772	670,817	665,898	0	126	0	126	0	0	4,919	4,919	15,216	7,591
69380G-AA-7	PRKCM Trust SERIES 2023AFC4 CLASS A1 7.225% 11/25/58		11/02/2023	Nikko Securities America	12/01/2023	Paydown	34,576	34,575	34,576	34,576	0	1	0	1	0	0	0	0	301	257
693984-AA-4	PRKCM Trust SERIES 2023AFC3 CLASS A1 6.584% 09/25/58		11/17/2023	Amherst Securities	12/01/2023	Paydown	62,487	62,273	62,487	62,487	0	215	0	215	0	0	0	0	343	229
69546N-AD-7	Pagaya AI Debt Selection Trust PAID 2022-6 A1 6.159% 05/15/30		12/06/2023	Robert W. Baird & Co	12/15/2023	Paydown	864,389	864,119	864,389	864,389	0	270	0	270	0	0	0	0	4,436	3,401
69546V-AA-5	Pagaya AI Debt Selection Trust 22-2 A 4.970% 01/15/30		12/05/2023	Amherst Securities	12/15/2023	Paydown	49,825	49,477	49,825	49,825	0	348	0	348	0	0	0	0	206	151
69548B-AA-7	Pagaya AI Debt Selection Trust PAID 2023-3 A 7.600% 12/16/30		12/07/2023	Hilltop	12/15/2023	Paydown	118,362	118,912	118,362	118,362	0	(550)	0	(550)	0	0	0	0	750	650
69548H-AA-4	Pagaya AI Debt Selection Trust PAID 2022-5 A 8.096% 06/17/30		12/06/2023	Robert W. Baird & Co	12/15/2023	Paydown	332,560	336,717	332,560	332,560	0	(4,157)	0	(4,157)	0	0	0	0	2,244	1,720
69548J-AA-0	Pagaya AI Debt Selection Trust PAID 2023-1 A 7.556% 07/15/30		12/06/2023	Mitsubishi	12/15/2023	Paydown	82,780	83,025	82,780	82,780	0	(246)	0	(246)	0	0	0	0	521	400
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A21 4.866% 09/05/48		10/04/2023	Barclays Capital	12/05/2023	Paydown	6,950	6,662	6,950	6,950	0	288	0	288	0	0	0	0	81	28
73730E-AD-5	Posco 5.750% 01/17/28		01/09/2023	HSBC Securities	06/23/2023	Western Asset	10,000,000	9,950,800	10,200,000	9,954,629	0	3,829	0	3,829	0	0	245,371	245,371	255,556	0
73730E-AE-3	Posco 5.875% 01/17/33		01/10/2023	Various	06/23/2023	Western Asset	200,000	198,034	212,106	198,099	0	65	0	65	0	0	14,007	14,007	5,222	0
74938F-AA-6	Woodward Capital Management SERIES 20221 CLASS A1 2.500% 01/25/52		09/08/2023	Goldman Sachs & Company	12/01/2023	Paydown	34,529	27,058	34,529	34,529	0	7,471	0	7,471	0	0	0	0	142	21
749407-AA-0	RCKT Mortgage Trust SERIES 2023CE53 CLASS A1A 7.113% 11/25/43		11/20/2023	Bank of America	12/01/2023	Paydown	31,597	31,785	31,597	31,597	0	(188)	0	(188)	0	0	0	0	187	131
75513E-CR-0	RAYTHEON TECH CORP 5.150% 02/27/33		03/23/2023	Western Asset	06/23/2023	Western Asset	900,000	901,463	912,321	901,462	0	(2)	0	(2)	0	0	10,859	10,859	15,450	2,150
78486Q-AS-0	Santander Drive Auto Receivab SERIES 20214 CLASS B 0.880% 06/15/26		03/08/2023	Western Asset	03/16/2023	Western Asset	2,400,000	2,165,306	1,368,000	2,166,278	0	972	0	972	0	0	(798,278)	(798,278)	0	36,484
80285V-AD-1	Santander Drive Auto Receivabl Santander Drive Auto Receivabl		03/28/2023	Societe Generale	12/15/2023	Paydown	2,000,000	1,967,813	2,000,000	2,000,000	0	32,188	0	32,188	0	0	0	0	6,816	733
80285W-AG-2	Santander Drive Auto Receivabl Santander Drive Auto Receivabl		12/06/2023	Bank of America	12/15/2023	Paydown	603,217	592,119	603,217	603,217	0	11,098	0	11,098	0	0	0	0	824	632
80286M-AC-2	Santander Drive Auto Receivab SERIES 20222 CLASS A3 2.980% 10/15/26		03/27/2023	BMO Capital Markets	12/15/2023	Paydown	269,772	266,168	269,772	269,772	0	3,604	0	3,604	0	0	0	0	3,119	313
81744K-AA-4	Sequoia Mortgage Trust SERIES 20232 CLASS A1 5.000% 03/25/53		09/11/2023	Wells Fargo	12/01/2023	Paydown	166,496	157,078	166,496	166,496	0	9,417	0	9,417	0	0	0	0	1,261	277
81749F-AA-0	Sequoia Mortgage Trust SERIES 20235 CLASS A1 6.000% 12/25/53		11/17/2023	JP Morgan	12/01/2023	Paydown	261,274	256,834	261,274	261,274	0	4,440	0	4,440	0	0	0	0	1,306	838
842400-HT-3	Southern Calif Edison Co 5.950% 11/01/32		03/09/2023	Blackrock	06/26/2023	Blackrock	4,250,000	4,408,228	4,456,550	4,404,705	0	(3,523)	0	(3,523)	0	0	51,845	51,845	161,559	87,804
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375% 11/30/29		02/16/2023	MIZUHO	06/23/2023	PineBridge	444,444	475,556	469,444	473,725	0	(1,831)	0	(1,831)	0	0	(4,280)	(4,280)	24,769	10,185
86744T-AA-4	Helios Issuer VI, LLC SERIES 2021B CLASS A 1.620% 07/20/48		07/11/2023	Citigroup Global	12/20/2023	Paydown	16,015	12,987	16,015	16,015	0	3,028	0	3,028	0	0	0	0	77	17
86744V-AA-9	Helios Issuer, LLC SNVA 2022-B A 5.000% 08/20/49		12/06/2023	Bank of America	12/20/2023	Paydown	5,692	5,541	5,692	5,692	0	151	0	151	0	0	0	0	24	14
86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		10/11/2023	Deutsche Bank	10/30/2023	Paydown	51,697	43,174	51,697	51,697	0	8,523	0	8,523	0	0	0	0	433	318

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50		10/20/2023	Various	12/20/2023	Paydown	122,380	117,240	122,380	122,380	0	5,140	0	5,140	0	0	0	0	786	10
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50		11/21/2023	Cantor Fitzgerald	12/20/2023	Paydown	48,366	46,348	48,366	48,366	0	2,018	0	2,018	0	0	0	0	316	61
86746C-AA-9	Helios Issuer, LLC SERIES 2020AA CLASS A 2.980% 06/20/47		11/22/2023	Morgan Stanley DWD	12/20/2023	Paydown	55,755	50,158	55,755	55,755	0	5,597	0	5,597	0	0	0	0	138	28
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 20232A CLASS A1 6.600% 01/30/59		09/14/2023	Deutsche Bank	10/26/2023	Paydown	10,371	10,306	10,371	10,371	0	64	0	64	0	0	0	0	65	0
87342R-AH-7	Taco Bell Funding LLC SERIES 20211A CLASS A211 2.294% 08/25/51		02/28/2023	Wells Fargo	11/25/2023	Paydown	1,585	1,319	1,585	1,585	0	266	0	266	0	0	0	0	14	1
87612E-BR-6	Target Corporation 4.800% 01/15/53		05/24/2023	Western Asset	06/23/2023	Western Asset	600,000	555,504	571,164	555,579	0	75	0	75	0	0	15,585	15,585	12,240	9,760
88033G-DM-9	Tenet Healthcare Corp 4.250% 06/01/29		02/21/2023	JP Morgan	07/25/2023	PineBridge	700,000	602,392	626,500	607,840	0	5,448	0	5,448	0	0	18,660	18,660	19,503	6,776
89182F-AA-7	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1A 7.294% 10/25/63		11/17/2023	Bank of America	12/01/2023	Paydown	39,166	39,472	39,166	39,166	0	(306)	0	(306)	0	0	0	0	238	159
89182F-AB-5	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1B 7.600% 10/25/63		10/19/2023	JP Morgan	12/01/2023	Paydown	28,706	28,673	28,706	28,706	0	33	0	33	0	0	0	0	278	182
90931G-AA-7	UNITED AIR 2020-1 A PTT 5.875% 10/15/27		08/31/2023	Western Asset	10/15/2023	Redemption 100.0000	290,385	288,709	290,385	288,839	0	129	0	129	0	0	1,546	1,546	4,285	1,100
90932L-AJ-6	UNITED AIR 2023-1 A PTT 5.800% 07/15/36		06/23/2023	Western Asset	06/23/2023	Western Asset	1,350,000	1,360,075	1,363,500	1,360,075	0	0	0	0	0	0	3,425	3,425	1,523	909
91324P-ES-7	UnitedHealth Group Inc 5.875% 02/15/53		03/01/2023	Western Asset	06/23/2023	Western Asset	1,200,000	1,302,609	1,322,976	1,302,110	0	(499)	0	(499)	0	0	20,866	20,866	25,850	1,403
91680F-AB-8	Upstart Securitization Trust SERIES 20212 CLASS B 1.750% 06/20/31		12/04/2023	Goldman Sachs & Company	12/20/2023	Paydown	168,713	167,553	168,713	168,713	0	1,160	0	1,160	0	0	0	0	246	131
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		09/26/2023	Direct-Private Placement	10/11/2023	Redemption 100.0000	36,499	36,499	36,499	36,499	0	0	0	0	0	0	0	0	0	0
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		09/26/2023	Direct-Private Placement	10/11/2023	Redemption 100.0000	27,085	27,085	27,085	27,085	0	0	0	0	0	0	0	0	0	0
92343V-FV-1	Verizon Communications 3.000% 11/20/60		02/16/2023	Blackrock	06/23/2023	Blackrock	4,550,000	2,763,397	2,810,763	2,768,760	0	5,363	0	5,363	0	0	42,003	42,003	82,279	34,504
92538D-AA-6	Verus Securitization Trust 6.193% 03/25/68		11/17/2023	BNP Paribas	12/01/2023	Paydown	158,952	157,660	158,952	158,952	0	1,291	0	1,291	0	0	0	0	820	547
92538X-AA-2	Verus Securitization Trust SERIES 20236 CLASS A1 6.665% 09/25/68		10/10/2023	Various	12/01/2023	Paydown	63,719	63,556	63,719	63,719	0	163	0	163	0	0	0	0	570	154
94106B-AF-8	Waste Connections Inc 4.200% 01/15/33		03/08/2023	Western Asset	06/23/2023	Western Asset	900,000	827,874	847,845	829,605	0	1,731	0	1,731	0	0	18,240	18,240	17,010	5,775
95002V-AA-7	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A1 3.000% 07/25/50		10/17/2023	Wells Fargo	12/01/2023	Paydown	4,164	3,212	4,164	4,164	0	953	0	953	0	0	0	0	13	6
95002V-AB-5	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A2 2.500% 07/25/50		09/08/2023	JP Morgan	12/01/2023	Paydown	3,448	2,750	3,448	3,448	0	698	0	698	0	0	0	0	14	3
95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A21 3.783% 06/15/49		02/24/2023	Various	12/15/2023	Paydown	4,507	4,205	4,507	4,507	0	302	0	302	0	0	0	0	107	30
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		05/30/2023	Barclays Capital	12/15/2023	Paydown	3,467	3,129	3,467	3,467	0	338	0	338	0	0	0	0	71	30
95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.370% 06/15/51		05/19/2023	Various	12/15/2023	Paydown	60,593	50,440	60,593	60,593	0	10,153	0	10,153	0	0	0	0	857	316
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A211 2.775% 06/15/51		11/21/2023	Various	12/15/2023	Paydown	40,585	32,475	40,585	40,585	0	8,110	0	8,110	0	0	0	0	389	145
96042W-AD-9	Westlake Automobile Receivabl SERIES 20221A CLASS A3 2.420% 07/15/25		03/31/2023	BMO Capital Markets	12/15/2023	Paydown	1,231,861	1,205,973	1,231,861	1,231,861	0	25,888	0	25,888	0	0	0	0	19,056	1,573
981630-AB-5	World Omni Auto Receivables T SERIES 2022B CLASS A2A 2.770% 10/15/25		04/13/2023	Mitsubishi	12/15/2023	Paydown	1,040,816	1,026,749	1,040,816	1,040,816	0	14,067	0	14,067	0	0	0	0	10,326	160
89346D-AH-0	Transalta Corp 7.750% 11/15/29	A	03/06/2023	Jefferies & Co	06/23/2023	PineBridge	833,333	851,942	862,500	851,031	0	(910)	0	(910)	0	0	11,469	11,469	39,468	19,913
04942J-AC-5	Atlas Senior Loan Fund LTD SERIES 201810A CLASS A 1.401% 01/15/31	D	06/07/2023	Citigroup Global	10/17/2023	Paydown	145,612	143,646	145,612	145,612	0	1,966	0	1,966	0	0	0	0	3,835	1,361

E15.6

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
124810-AC-9	CBAM CLO Management SERIES 20185A CLASS A 6.679% 04/17/31	D	05/18/2023	Bank of America	10/17/2023	Paydown	47,741	47,120	47,741	47,741	0	621	0	621	0	0	0	0	1,453	292
148890-AJ-7	Catamaran CLO Ltd SERIES 20141A CLASS A1AR 6.774% 04/22/30	D	02/16/2023	Morgan Stanley DWID	10/22/2023	Paydown	438,313	433,601	438,313	438,313	0	4,712	0	4,712	0	0	0	0	14,877	2,089
248230-AU-0	DENALI CAPITAL CLO XI LTD SERIES 20151A CLASS A2R 7.310% 10/20/28	D	04/19/2023	Nikko Securities America	10/20/2023	Paydown	143,063	142,563	143,063	143,063	0	501	0	501	0	0	0	0	4,067	165
34962X-AG-7	Fortress Credit BSL Limited SERIES 20201A CLASS B 7.845% 10/20/33	D	03/28/2023	ATHENE	05/10/2023	ATHENE	1,000,000	978,475	981,177	978,474	0	(1)	0	(1)	0	0	2,703	2,703	21,964	13,228
381362-AQ-5	GoldenTree Credit Opportuniti SERIES 20121A CLASS CR 8.926% 06/15/34	D	04/10/2023	Brownstone Investment Group	10/26/2023	Paydown	1,470,874	1,470,874	1,470,874	1,470,874	0	0	0	0	0	0	0	0	78,998	9,342
390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR 7.219% 07/15/31	D	02/01/2023	BNP Paribas	10/15/2023	Paydown	59,330	58,737	59,330	59,330	0	593	0	593	0	0	0	0	3,032	178
39729R-AA-6	Greenwood Park CLO, Ltd SERIES 20181A CLASS A1 6.686% 04/15/31	D	05/26/2023	Citigroup Global	10/15/2023	Paydown	14,443	14,291	14,443	14,443	0	152	0	152	0	0	0	0	471	111
56576Q-AQ-1	Marathon CLO LTD SERIES 20135A CLASS A2R 7.092% 11/21/27	D	03/31/2023	MIZUHO	11/21/2023	Paydown	413,475	410,891	413,475	413,475	0	2,584	0	2,584	0	0	0	0	11,389	3,071
62954H-BB-3	NXP BV/NXP FDG/NXP USA 5.000% 01/15/33	D	05/31/2023	Blackrock	06/23/2023	Blackrock	5,180,000	4,921,411	4,975,960	4,924,710	0	3,299	0	3,299	0	0	51,250	51,250	116,550	80,428
63152P-AA-6	Nassau 2018-11, LTD SERIES 201811A CLASS A 7.200% 10/15/31	D	04/13/2023	Goldman Sachs & Company	10/17/2023	Paydown	11,366	11,110	11,366	11,366	0	256	0	256	0	0	0	0	258	0
66860J-AA-6	Northwoods Capital Ltd SERIES 201811BA CLASS A1 6.774% 04/19/31	D	01/31/2023	Bank of America	10/19/2023	Paydown	2,024	1,983	2,024	2,024	0	40	0	40	0	0	0	0	73	5
67577W-AA-9	Octagon 66 Ltd SERIES 20221A CLASS A 7.307% 08/16/33	D	10/05/2023	Citigroup Global	11/16/2023	Paydown	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	0	0	0	23,357	13,964
716973-AG-7	PFIZER INVESTMENT ENTER 5.300% 05/19/53	D	05/16/2023	Western Asset	06/23/2023	Western Asset	3,000,000	2,995,530	3,110,250	2,995,537	0	7	0	7	0	0	114,713	114,713	16,783	0
85815C-AA-7	Steele Creek CLO Ltd SERIES 20181A CLASS A 6.669% 04/15/31	D	04/20/2023	Bank of America	10/17/2023	Paydown	54,337	53,495	54,337	54,337	0	842	0	842	0	0	0	0	1,645	66
86562M-CS-7	SUMITOMO MITSUI FINANCIA 5.766% 01/13/33	D	01/06/2023	Various	06/23/2023	Western Asset	9,000,000	9,035,120	9,303,210	9,033,900	0	(1,220)	0	(1,220)	0	0	269,310	269,310	236,406	0
92558B-AJ-7	Vibrant CLO Ltd SERIES 20177A CLASS A1R 6.700% 09/15/30	D	01/31/2023	Bank of America	10/20/2023	Paydown	169,221	166,852	169,221	169,221	0	2,369	0	2,369	0	0	0	0	5,508	357
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>							<b>138,334,883</b>	<b>131,623,264</b>	<b>132,791,640</b>	<b>132,165,674</b>	<b>0</b>	<b>542,407</b>	<b>0</b>	<b>542,407</b>	<b>0</b>	<b>0</b>	<b>601,969</b>	<b>601,969</b>	<b>2,748,662</b>	<b>1,051,270</b>
00177@-AD-7	AMCP T/L 1L 11.843% 10/05/26		11/01/2023	Interest Capitalization	12/29/2023	Redemption	100.0000	13	13	13	0	0	0	0	0	0	0	0	0	0
07385@-AF-5	BearCom 10.331% 07/05/24		11/01/2023	Interest Capitalization	12/29/2023	Redemption	100.0000	690	690	690	0	0	0	0	0	0	0	0	26	0
12695#-AA-9	CUA Opco Chesapeake Urolo 10.625% 08/02/24		11/01/2023	Interest Capitalization	12/29/2023	Redemption	100.0000	189	189	189	0	0	0	0	0	0	0	0	2	0
12695#-AB-7	CUA Opco Chesapeake Urolo 10.625% 08/02/24		11/01/2023	Interest Capitalization	12/29/2023	Redemption	100.0000	50	50	50	0	0	0	0	0	0	0	0	0	0
40976#-AC-6	Hancock T/L 1L 10.855% 12/31/26		08/21/2023	Direct-Private Placement	09/30/2023	Redemption	100.0000	10,801	10,801	10,801	0	0	0	0	0	0	0	0	363	0
61033#-AA-7	MONROE Capital Private Feeder Senior Secured A 8.187% 11/15/26		02/27/2023	Direct-Private Placement	03/29/2023	Direct-Private Placement	798,413	798,413	798,413	798,413	0	0	0	0	0	0	0	0	5,190	0
61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 8.587% 11/15/26		03/29/2023	Direct-Private Placement	05/25/2023	Direct-Private Placement	94,051	94,051	94,051	94,051	0	0	0	0	0	0	0	0	1,346	0
61033*-AA-1	MONROE Capital Private Feeder Senior Secured C 8.187% 11/15/26		02/27/2023	Direct-Private Placement	03/29/2023	Direct-Private Placement	798,413	798,413	798,413	798,413	0	0	0	0	0	0	0	0	5,190	0
61033*-AB-9	MONROE Capital Private Feeder Junior Secured C 8.587% 11/15/26		03/29/2023	Direct-Private Placement	05/25/2023	Direct-Private Placement	94,051	94,051	94,051	94,051	0	0	0	0	0	0	0	0	1,346	0
61033@-AA-9	MONROE Capital Private Feeder Senior Secured B 8.187% 11/15/26		02/27/2023	Direct-Private Placement	03/29/2023	Direct-Private Placement	798,413	798,413	798,413	798,413	0	0	0	0	0	0	0	0	5,190	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
61033@-AB-7	MONROE Capital Private Feeder Junior Secured B 8.587% 11/15/26		03/29/2023	Direct-Private Placement	05/25/2023	Direct-Private Placement	94,051	94,051	94,051	94,051	0	0	0	0	0	0	0	0	1,346	0	
61034*-AA-0	MONROE Capital Private Feeder Senior Secured D 8.187% 11/15/26		02/27/2023	Direct-Private Placement	03/29/2023	Direct-Private Placement	798,413	798,413	798,413	798,413	0	0	0	0	0	0	0	0	5,190	0	
61034*-AB-8	MONROE Capital Private Feeder Junior Secured D 8.587% 11/15/26		03/29/2023	Direct-Private Placement	05/25/2023	Direct-Private Placement	94,051	94,051	94,051	94,051	0	0	0	0	0	0	0	0	1,346	0	
64108@-AB-1	Net Health T/L1L 11.106% 12/22/25		10/05/2023	Direct-Private Placement	12/19/2023	Redemption 100.0000	6,868	6,868	6,868	6,868	0	0	0	0	0	0	0	0	341	0	
73116*-AB-4	ISN Polk 10.605% 12/20/24		11/30/2023	Interest Capitalization	12/29/2023	Redemption 100.0000	207	207	207	207	0	0	0	0	0	0	0	0	3	0	
73116*-AC-2	ISN Polk-Hoffman 10.605% 12/20/24		11/30/2023	Interest Capitalization	12/29/2023	Redemption 100.0000	13	13	13	13	0	0	0	0	0	0	0	0	0	0	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							3,588,687	3,588,687	3,588,687	3,588,687	0	0	0	0	0	0	0	0	26,879	0	
2509999998. Total - Bonds							406,601,128	381,123,188	387,527,881	381,695,351	0	572,163	0	572,163	0	0	5,808,536	5,808,536	5,142,310	2,427,493	
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								381,123,188	387,527,881	381,695,351	0	572,163	0	572,163	0	0	5,808,536	5,808,536	5,142,310	2,427,493	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
<b>NONE</b>										
1999999 - Totals									XXX	XXX

1. Total amount of goodwill nonadmitted \$ .....

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					
0399999 - Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Honda Auto Receivables Owner T HAROT 2020-3 A3 ..			12/08/2023	RBC Capital Markets .....	10/18/2024	105,691	0	528	0	0	105,936	105,633	14	0	0.370	5.329	MON	33	26
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						105,691	0	528	0	0	105,936	105,633	14	0	XXX	XXX	XXX	33	26
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						105,691	0	528	0	0	105,936	105,633	14	0	XXX	XXX	XXX	33	26
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						105,691	0	528	0	0	105,936	105,633	14	0	XXX	XXX	XXX	33	26
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						105,691	0	528	0	0	105,936	105,633	14	0	XXX	XXX	XXX	33	26
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						105,691	0	528	0	0	XXX	105,633	14	0	XXX	XXX	XXX	33	26

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ ..... 105,691 1B ..\$ ..... 0 1C ..\$ ..... 0 1D ..\$ ..... 0 1E ..\$ ..... 0 1F ..\$ ..... 0 1G ..\$ ..... 0  
 1B 2A ..\$ ..... 0 2B ..\$ ..... 0 2C ..\$ ..... 0  
 1C 3A ..\$ ..... 0 3B ..\$ ..... 0 3C ..\$ ..... 0  
 1D 4A ..\$ ..... 0 4B ..\$ ..... 0 4C ..\$ ..... 0  
 1E 5A ..\$ ..... 0 5B ..\$ ..... 0 5C ..\$ ..... 0  
 1F 6 ..\$ ..... 0

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
Barclays Low vol index 9LBCSORA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	47,703	10,093,001	211.58	0	145,017	0	227,717		227,717	82,700	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	38,151	8,467,996	221.96	0	79,354	0	23,916		23,916	(55,438)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	19,110	4,098,713	214.48	0	91,542	0	51,842		51,842	(39,700)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	63,126	14,203,981	225.01	0	133,196	0	6,195		6,195	(127,001)	0	0	0	0	0001	
Barclays Low vol index 9LBCSORS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	3,718	797,660	214.54	0	14,351	0	14,474		14,474	122	0	0	0	0	0001	
Barclays Low vol index 9LBCSORT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	61,277	13,106,538	213.89	0	250,623	0	254,680		254,680	4,057	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	10,427	2,240,762	214.9	0	57,036	0	7,448		7,448	(49,587)	0	0	0	0	0001	
Barclays Low vol index 9LBCSONU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	19,616	4,502,853	229.55	0	33,936	0	0		0	(33,936)	0	0	0	0	0001	
Barclays Low vol index 9LBCSORE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	9,428	1,952,350	207.08	0	43,652	0	68,816		68,816	25,164	0	0	0	0	0001	
Barclays Low vol index 9LBCSONW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	2,383	536,675	225.21	0	6,220	0	0		0	(6,220)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	17,346	3,797,039	218.9	0	66,956	0	2,214		2,214	(64,742)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	18,957	4,127,508	217.73	0	59,335	0	26,958		26,958	(32,378)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	10,170	2,218,586	218.15	0	34,985	0	15,771		15,771	(19,214)	0	0	0	0	0001	
Barclays Low vol index 9LBCSORW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	12,875	2,714,179	210.81	0	69,139	0	71,730		71,730	2,591	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2023	03/07/2024	12,092	2,740,773	226.66	0	16,808	0	183		183	(16,625)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	26,692	5,770,543	216.19	0	109,975	0	56,362		56,362	(53,613)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	49,974	11,046,253	221.04	0	158,418	0	2,022		2,022	(156,395)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	7,904	1,698,174	214.85	0	43,472	0	15,639		15,639	(27,833)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	43,342	9,523,104	219.72	0	136,527	0	61,812		61,812	(74,715)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	33,904	7,343,945	216.61	0	134,260	0	67,139		67,139	(67,121)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2023	03/07/2024	15,931	3,398,242	213.31	0	77,584	0	27,948		27,948	(49,636)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	13,765	2,945,710	214	0	72,409	0	44,020		44,020	(28,389)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	11,974	2,685,170	224.25	0	28,139	0	2,952		2,952	(25,187)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	44,571	9,983,458	223.99	0	93,599	0	31,177		31,177	(62,422)	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	37,441	8,514,458	227.41	0	65,147	0	3,790		3,790	(61,357)	0	0	0	0	0001	
Barclays Low vol index 9LBCSONV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	67,961	15,452,972	227.38	0	144,077	0	0		0	(144,077)	0	0	0	0	0001	
Barclays Low vol index 9LBCSORV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	8,331	1,763,423	211.67	0	41,572	0	42,889		42,889	1,317	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	11,251	2,414,352	214.59	0	61,773	0	18,982		18,982	(42,792)	0	0	0	0	0001	
Barclays Low vol index 9LBCSORQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	37,321	8,249,807	221.05	0	77,254	0	70,183		70,183	(7,071)	0	0	0	0	0001	



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Barclays Low vol index 9LBCS00A	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/06/2023	.01/05/2024	9,536	2,076,369	217.74	0	48,824	0	7		7	(48,818)	0	0	0	0	0	0001		
Barclays Low vol index 9LBCS00X	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/06/2023	.04/05/2024	7,349	1,637,872	222.87	0	19,107	0	1,452		1,452	(17,655)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/06/2023	.01/05/2024	11,787	2,731,166	231.71	0	16,620	0	0		0	(16,620)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0RO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/07/2023	.11/07/2024	8,853	1,846,647	208.59	0	47,009	0	58,272		58,272	11,263	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	2,182	461,471	211.49	0	11,957	0	8,214		8,214	(3,743)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	49,099	10,586,726	215.62	0	187,072	0	100,034		100,034	(87,038)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/07/2023	.09/06/2024	7,835	1,648,249	210.37	0	41,917	0	40,388		40,388	(1,529)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/07/2023	.03/07/2024	9,522	2,019,616	212.1	0	51,419	0	21,878		21,878	(29,541)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/07/2023	.09/06/2024	50,029	10,826,776	216.41	0	154,590	0	128,029		128,029	(26,561)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/07/2023	.09/06/2024	18,760	3,972,993	211.78	0	88,735	0	83,241		83,241	(5,494)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/06/2023	.10/07/2024	58,120	12,535,903	215.69	0	117,404	0	176,677		176,677	59,273	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/06/2023	.01/05/2024	18,692	4,076,164	218.07	0	93,086	0	7		7	(93,079)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/05/2023	.05/07/2024	2,262	485,516	214.64	0	12,667	0	4,645		4,645	(8,022)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/06/2023	.04/05/2024	10,396	2,240,026	215.47	0	53,020	0	14,549		14,549	(38,471)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/05/2023	.05/07/2024	49,976	10,935,748	218.82	0	194,906	0	45,399		45,399	(149,508)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0RI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/07/2023	.11/07/2024	10,748	2,350,803	218.72	0	22,033	0	24,665		24,665	2,631	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/07/2023	.09/06/2024	10,604	2,261,727	213.29	0	43,795	0	39,713		39,713	(4,081)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/07/2023	.07/05/2024	11,176	2,520,747	225.55	0	18,889	0	4,361		4,361	(14,529)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0P0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	33,746	7,561,804	224.08	0	57,368	0	13,341		13,341	(44,027)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS001	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.02/07/2023	.02/07/2024	9,645	2,081,198	215.78	0	48,997	0	4,938		4,938	(44,059)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0RC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/06/2023	.10/07/2024	80,823	16,867,760	208.7	0	322,488	0	510,390		510,390	187,903	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/05/2023	.05/07/2024	10,552	2,275,961	215.69	0	54,132	0	17,920		17,920	(36,212)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/05/2023	.05/07/2024	19,367	4,279,526	220.97	0	61,974	0	10,858		10,858	(51,117)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0ON	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/07/2023	.03/07/2024	2,387	525,856	220.3	0	6,087	0	532		532	(5,555)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0RJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/07/2023	.11/07/2024	94,161	20,202,243	214.55	0	290,010	0	347,463		347,463	57,453	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	8,118	1,718,824	211.73	0	43,675	0	29,581		29,581	(14,093)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/07/2023	.03/07/2024	63,426	14,107,211	222.42	0	131,926	0	6,300		6,300	(125,626)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.05/05/2023	.05/07/2024	39,334	8,497,324	216.03	0	195,883	0	62,680		62,680	(133,203)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0Q0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/07/2023	.08/07/2024	5,665	1,216,899	214.81	0	27,815	0	16,320		16,320	(11,495)	0	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
Barclays Low vol index 9LBCSORF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	12,918	2,672,088	206.85	0	61,107	0	96,181		96,181	35,074	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00V	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	14,307	3,236,100	226.19	0	27,040	0	930		930	(26,110)	0	0	0	0	0	0001	
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	0		0	(106,621)	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	39,576		39,576	(110,905)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00U	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	2,508		2,508	(91,943)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00L	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	560		560	(22,956)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00F	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	4,696	1,006,212	214.27	0	22,916	0	13,122		13,122	(9,795)	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	3,233		3,233	(15,376)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS000	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	21,841		21,841	(127,281)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	42,082	8,920,963	211.99	0	204,098	0	210,250		210,250	6,152	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00N	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	20,775	4,467,248	215.03	0	100,136	0	58,144		58,144	(41,992)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	2,048	435,139	212.47	0	7,680	0	9,370		9,370	1,690	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00Q	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	9,411	2,095,924	222.71	0	15,810	0	9,800		9,800	(6,011)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00Y	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	6,285		6,285	(47,819)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00M	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	35,393	7,424,036	209.76	0	169,528	0	209,813		209,813	40,285	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00D	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	149		149	(128,247)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00H	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	7,461		7,461	(74,647)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00R	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	11,021	2,298,981	208.6	0	44,415	0	70,240		70,240	25,825	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00P	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	8,805		8,805	(17,441)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00O	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	17,473		17,473	(59,363)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00L	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	28,018	6,072,341	216.73	0	115,999	0	62,207		62,207	(53,791)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00X	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	13,135	2,776,214	211.36	0	64,493	0	60,995		60,995	(3,498)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00B	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	34		34	(55,972)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	10,863	2,234,519	205.7	0	56,813	0	89,091		89,091	32,278	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00Z	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	19,292		19,292	(92,192)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00D	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	8,187	1,759,468	214.91	0	37,742	0	20,887		20,887	(16,855)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00C	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	11		11	(42,681)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00T	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	294		294	(20,410)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS00Y	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	48,124	10,752,345	223.43	0	100,098	0	28,880		28,880	(71,218)	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
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	97,781		97,781	(55,537)	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	29,546		29,546	(17,327)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/07/2023	.11/07/2024	8,553	1,791,426	209.45	0	42,166	0	52,150		52,150	9,984	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/07/2023	.09/06/2024	23,997	5,122,400	213.46	0	97,668	0	88,120		88,120	(9,548)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/07/2023	.08/07/2024	28,336	6,153,446	217.16	0	113,061	0	59,199		59,199	(53,862)	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	8,845		8,845	(91,659)	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	641		641	(16,793)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/07/2023	.12/06/2024	10,076	2,248,661	223.17	0	16,928	0	14,526		14,526	(2,401)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/07/2023	.07/05/2024	45,674	10,010,371	219.17	0	142,960	0	59,763		59,763	(83,197)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/07/2023	.03/07/2024	8,961	1,908,603	212.99	0	44,895	0	16,923		16,923	(27,972)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/06/2023	.10/07/2024	2,601	544,988	209.53	0	9,624	0	15,198		15,198	5,574	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/07/2023	.08/07/2024	8,355	1,809,025	216.52	0	35,262	0	19,103		19,103	(16,159)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/07/2023	.12/06/2024	49,128	10,652,424	216.83	0	152,788	0	150,305		150,305	(2,483)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.02/07/2023	.02/07/2024	2,661	593,909	223.19	0	6,892	0	29		29	(6,863)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/07/2023	.09/06/2024	26,722	5,715,301	213.88	0	104,750	0	93,420		93,420	(11,330)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/06/2023	.01/05/2024	48,452	10,807,219	223.05	0	154,562	0	0		0	(154,562)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/07/2023	.11/07/2024	62,297	13,183,914	211.63	0	252,299	0	309,636		309,636	57,337	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/07/2023	.09/06/2024	41,321	9,115,826	220.61	0	85,121	0	59,224		59,224	(25,897)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/07/2023	.08/07/2024	9,661	2,184,642	226.13	0	16,520	0	4,561		4,561	(11,959)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.10/06/2023	.10/07/2024	9,031	1,865,353	206.55	0	43,891	0	68,986		68,986	25,096	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/07/2023	.07/05/2024	9,450	2,013,606	213.08	0	51,030	0	31,076		31,076	(19,954)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS01Y	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.07/14/2023	.07/12/2024	15,269	3,984,293	260.94	0	90,842	0	56,949		56,949	(33,892)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.09/14/2023	.02/14/2024	1,638	415,200	253.48	0	10,958	0	10,644		10,644	(314)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS0KA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.11/14/2023	.11/14/2024	12,600	3,215,394	255.19	0	69,281	0	96,447		96,447	27,166	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS0HL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.02/28/2023	.02/28/2024	9,621	2,446,813	254.32	0	35,886	0	52,257		52,257	16,371	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS0ID	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.05/12/2023	.05/14/2024	21,250	5,489,938	258.35	0	119,234	0	91,764		91,764	(27,470)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS0HM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.03/14/2023	.03/14/2024	13,118	3,290,257	250.82	0	75,676	0	118,510		118,510	42,834	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS0HR	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.04/14/2023	.04/12/2024	809	207,120	256.02	0	4,743	0	4,283		4,283	(461)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCS0JA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.07/14/2023	.07/12/2024	30,577	7,978,762	260.94	0	181,916	0	114,044		114,044	(67,871)	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Credit Suisse Balanced Trend 5 9CCSS0JR ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.09/14/2023	.01/12/2024	1,968	500,502	254.32	0	11,395	0	10,689		10,689	(705)	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCSS0HD ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.02/14/2023	.02/14/2024	28,762	7,290,592	253.48	0	156,828	0	186,908		186,908	30,080	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0KC ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.11/14/2023	.11/14/2024	9,033	2,305,131	255.19	0	49,668	0	69,143		69,143	19,475	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IW ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.06/21/2023	.01/12/2024	1,218	309,762	254.32	0	10,402	0	6,616		6,616	(3,786)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IJ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.05/19/2023	.03/14/2024	1,257	315,281	250.82	0	12,180	0	11,356		11,356	(824)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GX ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.01/13/2023	.01/12/2024	439,418	111,752,786	254.32	0	2,559,141	0	2,386,745		2,386,745	(172,395)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JS ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.10/13/2023	.10/14/2024	458,821	116,508,417	253.93	0	2,668,044	0	3,767,004		3,767,004	1,098,960	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HL ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.03/14/2023	.03/14/2024	372,334	93,388,814	250.82	0	2,147,942	0	3,363,722		3,363,722	1,215,780	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HV ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.04/14/2023	.04/12/2024	18,631	4,769,909	256.02	0	109,231	0	98,625		98,625	(10,606)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IF ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.05/19/2023	.05/14/2024	18,361	4,743,564	258.35	0	109,248	0	79,288		79,288	(29,960)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IU ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.06/21/2023	.05/14/2024	1,801	465,288	258.35	0	12,751	0	7,777		7,777	(4,974)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0KF ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.12/14/2023	.12/13/2024	11,266	2,914,740	258.72	0	66,716	0	67,536		67,536	820	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IN ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.06/14/2023	.06/14/2024	4,630	1,210,884	261.53	0	26,078	0	14,784		14,784	(11,295)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JF ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.07/21/2023	.01/12/2024	1,035	263,221	254.32	0	8,425	0	5,622		5,622	(2,803)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JX ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.10/13/2023	.10/14/2024	15,155	3,848,309	253.93	0	82,922	0	124,425		124,425	41,503	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JV ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.10/13/2023	.10/14/2024	15,782	4,007,523	253.93	0	86,353	0	129,573		129,573	43,220	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0KE ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.12/14/2023	.12/13/2024	631,747	163,445,584	258.72	0	3,741,113	0	3,787,125		3,787,125	46,013	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IG ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.05/19/2023	.04/12/2024	5,634	1,442,417	256.02	0	38,593	0	29,824		29,824	(8,769)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JL ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.09/14/2023	.09/13/2024	14,632	3,780,616	258.38	0	81,189	0	80,324		80,324	(865)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IB ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.05/12/2023	.05/14/2024	15,523	4,010,367	258.35	0	87,100	0	67,033		67,033	(20,067)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IV ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.06/21/2023	.03/14/2024	745	186,861	250.82	0	8,500	0	6,730		6,730	(1,770)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JC ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.07/21/2023	.07/12/2024	8,464	2,208,596	260.94	0	50,107	0	31,569		31,569	(18,538)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JI ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.08/14/2023	.08/14/2024	49,405	12,734,139	257.75	0	273,807	0	274,699		274,699	891	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HF ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.02/14/2023	.02/14/2024	7,566	1,917,830	253.48	0	41,254	0	49,167		49,167	7,913	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JT ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.10/13/2023	.10/14/2024	5,053	1,283,108	253.93	0	27,648	0	41,486		41,486	13,838	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IT ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.06/21/2023	.06/14/2024	9,393	2,456,551	261.53	0	54,198	0	29,992		29,992	(24,205)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IH ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.05/19/2023	.03/14/2024	1,400	351,148	250.82	0	13,180	0	12,648		12,648	(532)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JP ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.09/14/2023	.05/14/2024	1,644	424,727	258.35	0	8,072	0	7,099		7,099	(973)	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JH ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	.08/14/2023	.08/14/2024	426,705	109,983,214	257.75	0	2,507,617	0	2,372,541		2,372,541	(135,077)	0	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
Credit Suisse Balanced Trend 5 9C3SS0JZ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	11/14/2023	11/14/2024	454,143	115,892,752	255.19	0	2,653,943	0	3,476,248		3,476,248	822,305	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0GY ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/13/2023	01/12/2024	36,356	9,246,058	254.32	0	211,735	0	197,471		197,471	(14,263)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0HT ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	04/14/2023	04/12/2024	10,948	2,802,907	256.02	0	64,187	0	57,954		57,954	(6,232)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0IX ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	07/14/2023	07/12/2024	379,147	98,934,618	260.94	0	2,255,708	0	1,414,120		1,414,120	(841,588)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0HX ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	04/14/2023	04/12/2024	10,846	2,720,394	250.82	0	90,564	0	97,984		97,984	7,420	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0IP ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	06/14/2023	06/14/2024	12,733	3,330,061	261.53	0	71,719	0	40,657		40,657	(31,061)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0JN ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	09/14/2023	09/13/2024	11,520	2,976,538	258.38	0	63,921	0	63,240		63,240	(681)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0IR ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	06/14/2023	06/14/2024	8,736	2,284,726	261.53	0	49,206	0	27,895		27,895	(21,311)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0KH ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	12/14/2023	12/13/2024	67,869	17,559,068	258.72	0	401,913	0	406,853		406,853	4,941	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0HA ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/13/2023	01/12/2024	26,904	6,842,225	254.32	0	156,687	0	146,132		146,132	(10,555)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0JE ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	07/21/2023	04/12/2024	1,056	270,357	256.02	0	8,216	0	5,590		5,590	(2,626)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0HH ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	02/28/2023	02/28/2024	3,836	972,349	253.48	0	16,303	0	24,928		24,928	8,625	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0IA ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	05/12/2023	05/14/2024	465,434	120,244,874	258.35	0	2,765,635	0	2,009,876		2,009,876	(755,759)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0JK ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	09/14/2023	09/13/2024	435,786	112,598,387	258.38	0	2,567,244	0	2,392,291		2,392,291	(174,953)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0IM ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	06/14/2023	06/14/2024	332,490	86,956,110	261.53	0	1,991,297	0	1,061,661		1,061,661	(929,636)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0HC ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	02/14/2023	02/14/2024	274,820	69,661,374	253.48	0	1,588,281	0	1,785,901		1,785,901	197,620	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0JD ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	07/21/2023	05/14/2024	1,152	297,619	258.35	0	7,753	0	4,975		4,975	(2,778)	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0HO ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	03/14/2023	03/14/2024	46,194	11,586,379	250.82	0	266,487	0	417,324		417,324	150,837	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0KJ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	12/14/2023	12/13/2024	5,751	1,487,899	258.72	0	34,057	0	34,475		34,475	419	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3SS0HQ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	04/14/2023	04/12/2024	336,474	86,144,073	256.02	0	1,972,701	0	1,781,161		1,781,161	(191,540)	0	0	0	0	0001	
Global Balanced Index 9B3SS0IQ ...	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/07/2023	08/07/2024	296,991	105,595,150	355.55	0	2,185,820	0	2,161,902		2,161,902	(23,918)	0	0	0	0	0001	
Global Balanced Index 9B3SS0HT ...	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	2,106,211		2,106,211	1,735	0	0	0	0	0001	
Global Balanced Index 2B3SS0AC ...	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/28/2023	07/28/2025	1,888	674,564	357.29	0	18,484	0	17,025		17,025	(1,458)	0	0	0	0	0001	
Global Balanced Index 2B3SS0AT ...	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	07/28/2025	4,366	1,559,928	357.29	0	31,274	0	39,371		39,371	8,098	0	0	0	0	0001	
Global Balanced Index 9B3SS0IN ...	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	76,151	27,255,204	357.91	0	561,458	0	442,121		442,121	(119,337)	0	0	0	0	0001	
Global Balanced Index 9B3SS0IV ...	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	04/05/2024	3,040	1,074,792	353.55	0	19,182	0	21,031		21,031	1,849	0	0	0	0	0001	
Global Balanced Index 9B3SS0JF ...	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	76,545	26,476,150	345.89	0	548,060	0	1,061,069		1,061,069	513,009	0	0	0	0	0001	
Global Balanced Index 2B3SS0AH ...	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/07/2023	09/05/2025	13,736	4,875,044	354.91	0	133,580	0	141,155		141,155	7,575	0	0	0	0	0001	
Global Balanced Index 9B3SS0HH ...	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	281,888		281,888	(26,203)	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Global Balanced Index 9BSGS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	08/07/2024	6,764	2,404,940	355.55	0	32,197	0	49,238		49,238	17,041	0	0	0	0	0	0001		
Global Balanced Index 9BSGS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/21/2023	09/20/2024	64,690	22,712,012	351.09	0	467,870	0	661,074		661,074	193,204	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IL	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	19,744		19,744	(20,112)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HY	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	328,068		328,068	(60,431)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/06/2023	10/07/2025	3,547	1,229,284	346.57	0	33,684	0	52,298		52,298	18,613	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/21/2023	08/21/2025	3,966	1,398,808	352.7	0	38,464	0	44,699		44,699	6,235	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/21/2023	12/20/2024	109,703	39,279,159	358.05	0	813,078	0	796,796		796,796	(16,282)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/21/2023	07/21/2025	396	141,701	357.83	0	3,885	0	3,464		3,464	(421)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2024	6,164	2,156,784	349.9	0	30,573	0	55,102		55,102	24,529	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JU	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	389,636		389,636	(106,960)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/21/2023	06/14/2024	12,089	4,377,064	362.07	0	89,096	0	44,650		44,650	(44,446)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/21/2023	12/19/2025	12,506	4,477,773	358.05	0	124,030	0	117,278		117,278	(6,751)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	09/19/2025	3,596	1,262,520	351.09	0	34,773	0	43,904		43,904	9,131	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0A0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2025	9,787	3,385,225	345.89	0	92,753	0	148,732		148,732	55,979	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	05/07/2024	12,474	4,411,804	353.68	0	106,902	0	90,958		90,958	(15,944)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/07/2023	08/07/2025	7,843	2,788,579	355.55	0	76,684	0	77,181		77,181	496	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	08/28/2025	3,769	1,335,884	354.44	0	31,019	0	39,407		39,407	8,388	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2025	17,307	6,042,393	349.13	0	166,170	0	232,166		232,166	65,996	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/14/2025	5,647	1,976,676	350.04	0	58,729	0	73,204		73,204	14,475	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/21/2023	04/19/2024	52,072	18,266,337	350.79	0	372,632	0	469,473		469,473	96,841	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	09/12/2025	3,157	1,122,471	355.55	0	25,003	0	31,618		31,618	6,614	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2024	71,377	24,984,805	350.04	0	517,483	0	801,998		801,998	284,515	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	7,666	2,662,632	347.33	0	80,263	0	87,580		87,580	7,317	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/28/2025	2,043	724,121	354.44	0	19,838	0	21,361		21,361	1,523	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/12/2025	10,646	3,801,580	357.09	0	104,924	0	103,784		103,784	(1,140)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	10/28/2025	4,210	1,456,197	345.89	0	51,278	0	63,979		63,979	12,701	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	89,956	32,122,388	357.09	0	664,931	0	688,267		688,267	23,336	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2024	50,632	17,681,707	349.22	0	360,713	0	485,990		485,990	125,277	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/07/2023	07/05/2024	265,997	94,059,199	353.61	0	1,937,619	0	2,132,147		2,132,147	194,529	0	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
Global Balanced Index 9BSGS0JI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/21/2023	11/21/2024	67,246	23,647,056	351.65	0	489,496	0	694,383		694,383	204,887	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2025	9,120	3,181,330	348.83	0	87,165	0	123,172		123,172	36,006	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/28/2023	04/26/2024	64,932	22,961,254	353.62	0	468,409	0	465,827		465,827	(2,581)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2024	358,624	125,206,397	349.13	0	2,591,775	0	4,215,030		4,215,030	1,623,255	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/14/2023	08/14/2024	77,482	27,500,686	354.93	0	569,263	0	595,152		595,152	25,889	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/21/2023	02/21/2024	27,290	9,450,800	346.31	0	192,795	0	335,512		335,512	142,717	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/21/2025	7,047	2,478,078	351.65	0	68,920	0	85,758		85,758	16,839	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/14/2024	3,829	1,359,027	354.93	0	26,803	0	29,411		29,411	2,608	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	4,979	1,717,855	345.02	0	58,653	0	67,262		67,262	8,610	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	16,483	5,708,228	346.31	0	180,654	0	202,648		202,648	21,994	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/20/2023	01/19/2024	39,715	13,908,590	350.21	0	283,738	0	338,249		338,249	54,511	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	08/21/2025	2,662	938,887	352.7	0	23,585	0	30,002		30,002	6,417	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	02/07/2024	2,847	996,165	349.9	0	21,409	0	25,450		25,450	4,041	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	12,513	4,402,824	351.86	0	84,463	0	99,746		99,746	15,283	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/28/2023	09/27/2024	83,501	29,018,268	347.52	0	597,773	0	1,049,916		1,049,916	452,143	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/28/2023	06/28/2024	72,447	26,271,456	362.63	0	543,818	0	265,936		265,936	(277,882)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/06/2023	05/07/2024	2,578	911,787	353.68	0	27,507	0	18,798		18,798	(8,709)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/06/2023	04/05/2024	328,840	116,261,382	353.55	0	2,383,360	0	2,274,956		2,274,956	(108,404)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	65,785	23,389,857	355.55	0	481,832	0	502,625		502,625	20,794	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/20/2023	10/21/2024	71,100	24,548,697	345.27	0	508,160	0	1,014,347		1,014,347	506,188	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/21/2023	11/21/2025	8,829	3,104,718	351.65	0	85,381	0	107,444		107,444	22,063	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/06/2023	01/05/2024	3,177	1,103,404	347.31	0	44,478	0	36,267		36,267	(8,211)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/19/2023	05/21/2024	49,432	17,790,082	359.89	0	364,696	0	209,103		209,103	(155,594)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/07/2023	09/06/2024	337,887	119,919,475	354.91	0	2,470,338	0	2,673,291		2,673,291	202,953	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/28/2024	77,824	27,583,939	354.44	0	570,986	0	628,691		628,691	57,705	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	56,098	19,699,374	351.16	0	401,870	0	486,199		486,199	84,329	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IF	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	1,371,910		1,371,910	(703,257)	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	3,031,037		3,031,037	1,149,794	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/21/2024	7,732	2,718,958	351.65	0	56,985	0	79,841		79,841	22,856	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
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	11,407		11,407	(4,397)	0	0	0	0	0	0001		
Global Balanced Index 9BSGS01X	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/21/2024	3,918	1,381,879	352.7	0	31,501	0	35,290		35,290	3,789	0	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	414,867		414,867	80,506	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS010	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/21/2023	07/19/2024	75,589	27,048,012	357.83	0	557,190	0	447,926		447,926	(109,265)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	08/07/2025	4,316	1,534,554	355.55	0	33,233	0	42,472		42,472	9,239	0	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	150,892		150,892	(155,304)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2025	8,271	2,895,181	350.04	0	79,319	0	107,220		107,220	27,901	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/28/2023	09/26/2025	14,167	4,923,316	347.52	0	134,403	0	200,618		200,618	66,215	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	12/05/2025	14,465	5,149,395	355.99	0	142,119	0	147,449		147,449	5,330	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/07/2023	03/07/2024	231,980	80,573,613	347.33	0	1,635,643	0	2,650,254		2,650,254	1,014,611	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	11/28/2025	3,265	1,149,280	352	0	37,450	0	39,254		39,254	1,804	0	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	42,413		42,413	(7,839)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/28/2023	12/27/2024	73,924	26,570,503	359.43	0	552,664	0	496,635		496,635	(56,029)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	14,073	4,975,931	353.58	0	104,562	0	93,787		93,787	(10,775)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/28/2025	4,890	1,721,280	352	0	47,335	0	58,790		58,790	11,455	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/06/2023	10/07/2024	366,963	127,178,367	346.57	0	2,632,592	0	4,876,793		4,876,793	2,244,200	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/14/2024	3,241	1,134,480	350.04	0	26,058	0	36,416		36,416	10,359	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	11/27/2024	3,800	1,337,600	352	0	34,770	0	38,615		38,615	3,845	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	77,275	26,955,838	348.83	0	555,292	0	912,932		912,932	357,640	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/07/2023	02/07/2024	225,021	78,734,848	349.9	0	1,606,191	0	2,011,541		2,011,541	405,350	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	12/06/2024	402,928	143,438,339	355.99	0	2,969,175	0	3,272,980		3,272,980	303,805	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/28/2023	07/26/2024	80,778	28,861,172	357.29	0	594,537	0	506,146		506,146	(88,391)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2023	07/14/2025	2,466	882,606	357.91	0	24,364	0	21,393		21,393	(2,971)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/13/2023	01/12/2024	55,898	19,563,182	349.98	0	399,090	0	487,480		487,480	88,390	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/24/2023	03/21/2024	12,635	4,412,647	349.24	0	119,780	0	124,352		124,352	4,573	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0II	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/21/2023	02/07/2024	1,534	536,747	349.9	0	20,218	0	13,713		13,713	(6,505)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/27/2024	48,830	17,188,160	352	0	354,018	0	496,206		496,206	142,189	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IH	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	140,447		140,447	(134,352)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2023	03/28/2024	58,464	20,571,143	351.86	0	421,709	0	466,040		466,040	44,331	0	0	0	0	0	0	0001	



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Global Balanced Index 9BSGS01S	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/21/2023	08/21/2024	74,452	26,259,220	352.7	0	543,565	0	670,595		670,595	127,030	0	0	0	0	0	0001		
Global Balanced Index 2BSGS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/20/2023	10/21/2025	6,100	2,106,147	345.27	0	57,501	0	94,790		94,790	37,289	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	09/20/2024	2,824	991,478	351.09	0	19,937	0	28,859		28,859	8,921	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/21/2023	09/19/2025	5,898	2,070,729	351.09	0	56,529	0	72,010		72,010	15,481	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	07/05/2024	3,725	1,317,197	353.61	0	19,147	0	29,858		29,858	10,712	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2024	39,226	13,533,755	345.02	0	274,733	0	529,912		529,912	255,178	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/14/2023	09/12/2025	6,663	2,369,030	355.55	0	64,909	0	66,731		66,731	1,822	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/28/2023	12/26/2025	9,127	3,280,518	359.43	0	91,200	0	80,801		80,801	(10,399)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2023	03/14/2024	80,620	28,155,729	349.24	0	577,193	0	793,454		793,454	216,261	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/14/2023	08/14/2025	3,790	1,345,185	354.93	0	37,127	0	38,514		38,514	1,387	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	10/21/2025	8,801	3,038,721	345.27	0	109,484	0	136,762		136,762	27,278	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2024	8,319	2,905,161	349.22	0	43,758	0	79,850		79,850	36,092	0	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	1004.27	0	360,180	0	287,145		287,145	(73,035)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	52	49,909	959.79	0	462,644	0	536,960		536,960	74,316	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	55	50,907	925.58	0	447,975	0	749,825		749,825	301,850	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	49	46,856	956.25	0	408,121	0	537,716		537,716	129,595	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	62	62,904	1014.58	0	544,112	0	384,734		384,734	(159,378)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	48	47,076	980.74	0	390,720	0	330,207		330,207	(60,513)	0	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	49	48,435	988.47	0	393,274	0	474,710		474,710	81,436	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AK	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	470,732		470,732	(26,969)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E56DKGJYJYLJLNC3868	01/20/2023	01/19/2024	4,713	4,883,799	1036.24	0	445,672	0	46,881		46,881	(398,790)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AI	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	216,020		216,020	(230,159)	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	12/21/2023	12/20/2024	6,039	6,028,854	998.32	0	466,488	0	574,731		574,731	108,243	0	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	05/19/2023	05/21/2024	5,304	5,183,281	977.24	0	480,978	0	407,949		407,949	(73,029)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DB	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	485,461		485,461	20,490	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DD	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	523,079		523,079	100,391	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CZ	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	248,300		248,300	(120,715)	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	12/07/2023	12/06/2024	112,304	22,516,952	200.5	0	582,858	0	820,603		820,603	237,745	0	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Merrill Lynch GPA index 9GMLSODH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.07/07/2023	.07/05/2024	85,886	17,161,741	199.82	0	443,172	0	582,043		582,043	138,871	0	0	0	0	0	0001		
Merrill Lynch GPA index 9GMLSOCY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.01/06/2023	.01/05/2024	76,776	15,336,006	199.75	0	396,932	0	417,726		417,726	20,794	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.08/07/2023	.08/07/2024	92,500	18,637,825	201.49	0	482,850	0	548,115		548,115	65,265	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.03/07/2023	.03/07/2024	74,425	14,820,250	199.13	0	383,950	0	475,059		475,059	91,109	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.05/05/2023	.05/07/2024	97,407	19,475,556	199.94	0	506,516	0	608,331		608,331	101,815	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.11/07/2023	.11/07/2024	104,851	20,422,878	194.78	0	528,449	0	1,167,647		1,167,647	639,198	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.10/06/2023	.10/07/2024	107,944	20,876,370	193.4	0	538,641	0	1,310,489		1,310,489	771,848	0	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD9IULB80	.09/07/2023	.09/06/2024	91,248	18,102,691	198.39	0	467,236	0	746,275		746,275	279,039	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/05/2023	.05/07/2024	230,914	63,247,345	273.9	0	1,265,409	0	172,444		172,444	(1,092,965)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.01/27/2023	.01/26/2024	32,304	8,753,415	270.97	0	174,119	0	4,852		4,852	(169,266)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/21/2023	.09/20/2024	47,462	12,327,780	259.74	0	250,125	0	353,684		353,684	103,560	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.02/14/2023	.02/14/2024	42,273	11,330,855	268.04	0	225,315	0	40,577		40,577	(184,738)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/21/2023	.09/19/2025	8,520	2,212,985	259.74	0	60,407	0	77,507		77,507	17,100	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.12/07/2023	.12/05/2025	18,522	4,850,541	261.88	0	133,358	0	153,680		153,680	20,322	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.12/28/2023	.12/26/2025	22,583	5,984,269	264.99	0	166,888	0	157,943		157,943	(8,946)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.10/20/2023	.10/21/2025	5,642	1,436,792	254.66	0	39,381	0	68,058		68,058	28,677	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/07/2023	.09/06/2024	259,522	68,147,882	262.59	0	1,383,252	0	1,487,603		1,487,603	104,351	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.11/28/2023	.08/28/2025	6,686	1,763,098	263.7	0	34,573	0	47,435		47,435	12,862	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/19/2023	.05/21/2024	29,676	7,990,857	269.27	0	159,063	0	56,743		56,743	(102,320)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.06/07/2023	.06/07/2024	208,444	55,439,851	265.97	0	1,102,669	0	687,419		687,419	(415,250)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/28/2023	.09/27/2024	65,999	17,055,462	258.42	0	346,495	0	549,118		549,118	202,623	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.07/28/2023	.07/26/2024	54,838	14,684,520	267.78	0	298,319	0	167,088		167,088	(131,231)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.10/13/2023	.10/14/2024	58,404	15,059,471	257.85	0	305,453	0	512,996		512,996	207,544	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.07/21/2023	.07/21/2025	662	178,131	269.08	0	4,899	0	3,174		3,174	(1,725)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/07/2023	.03/07/2024	170,504	45,065,912	264.31	0	893,441	0	491,420		491,420	(402,021)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.11/28/2023	.10/07/2024	1,026	262,605	255.95	0	7,154	0	10,301		10,301	3,147	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.01/20/2023	.01/19/2024	36,537	9,920,161	271.51	0	197,300	0	2,048		2,048	(195,252)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.02/21/2023	.02/21/2024	27,412	7,286,658	265.82	0	145,009	0	51,662		51,662	(93,347)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/28/2023	.03/28/2024	52,126	14,113,115	270.75	0	282,523	0	48,401		48,401	(234,122)	0	0	0	0	0	0	0001	

E18.10

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
PIMCO US Fundamental Balanced 9DMSSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2023	07/19/2024	42,783	11,512,050	269.08	0	234,023	0	108,382		108,382	(125,641)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2025	8,822	2,238,583	253.75	0	61,313	0	111,485		111,485	50,172	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/07/2023	11/07/2025	17,522	4,523,655	258.17	0	123,881	0	176,678		176,678	52,797	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOF1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2023	03/14/2024	41,348	11,114,756	268.81	0	221,212	0	50,349		50,349	(170,863)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2023	09/13/2024	41,929	11,008,459	262.55	0	223,482	0	243,355		243,355	19,873	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2023	07/28/2025	1,517	406,222	267.78	0	11,135	0	8,032		8,032	(3,103)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	11/21/2025	5,472	1,417,631	259.07	0	39,997	0	52,796		52,796	12,798	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/21/2023	12/19/2025	17,661	4,660,738	263.9	0	129,985	0	131,249		131,249	1,264	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/21/2024	1,080	275,033	254.66	0	8,414	0	11,897		11,897	3,483	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/06/2023	04/05/2024	221,129	60,870,180	275.27	0	1,218,421	0	77,087		77,087	(1,141,333)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/28/2025	1,066	270,498	253.75	0	10,412	0	13,471		13,471	3,059	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/20/2023	10/21/2024	52,883	13,467,185	254.66	0	273,405	0	582,558		582,558	309,153	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2023	12/13/2024	68,502	18,063,292	263.69	0	369,226	0	399,208		399,208	29,982	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/14/2023	07/14/2025	1,760	470,202	267.16	0	12,936	0	9,620		9,620	(3,316)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2023	08/28/2024	48,266	12,727,744	263.7	0	258,223	0	245,781		245,781	(12,442)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/14/2023	08/14/2025	3,383	900,115	266.07	0	24,662	0	20,396		20,396	(4,266)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	41,572	11,085,590	266.66	0	220,747	0	128,141		128,141	(92,607)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2023	12/06/2024	306,564	80,282,980	261.88	0	1,633,986	0	2,052,842		2,052,842	418,856	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	07/28/2025	1,678	449,335	267.78	0	6,284	0	8,884		8,884	2,600	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/14/2024	5,376	1,386,202	257.85	0	32,274	0	47,221		47,221	14,946	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	11/28/2025	8,558	2,224,567	259.94	0	61,275	0	78,923		78,923	17,648	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/21/2023	06/21/2024	29,454	7,888,665	267.83	0	156,984	0	79,647		79,647	(77,338)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/21/2023	08/21/2024	51,633	13,582,577	263.06	0	275,720	0	277,009		277,009	1,289	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	09/27/2024	2,295	593,074	258.42	0	12,873	0	19,095		19,095	6,222	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/07/2025	753	192,730	255.95	0	6,465	0	8,477		8,477	2,012	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/21/2025	2,112	537,842	254.66	0	19,588	0	25,476		25,476	5,889	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	38,514	10,548,599	273.89	0	210,286	0	25,450		25,450	(184,837)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/14/2023	11/14/2025	4,233	1,096,262	258.98	0	30,054	0	40,951		40,951	10,897	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	11/07/2024	5,478	1,414,255	258.17	0	32,816	0	47,595		47,595	14,779	0	0	0	0	0	0001	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
PIMCO US Fundamental Balanced 9DMSSO9P	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	11/21/2023	11/21/2024	52,819	13,683,818	259.07	0	278,356	0	433,341		433,341	154,985	0	0	0	0	0	0001		
PIMCO US Fundamental Balanced 2DMSSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	11/21/2023	11/21/2025	9,997	2,589,923	259.07	0	71,379	0	96,454		96,454	25,076	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	09/28/2023	09/26/2025	8,206	2,120,595	258.42	0	58,009	0	80,605		80,605	22,596	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9G	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	08/14/2023	08/14/2024	48,245	12,836,547	266.07	0	260,523	0	187,608		187,608	(72,915)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9D	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	02/07/2023	02/07/2024	185,606	49,961,423	269.18	0	994,848	0	104,615		104,615	(890,233)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9J	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	03/21/2023	03/21/2024	26,949	7,278,116	270.07	0	145,255	0	26,781		26,781	(118,474)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9A	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	12/21/2023	12/20/2024	68,643	18,114,888	263.9	0	368,613	0	395,915		395,915	27,302	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9X	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	11/28/2023	09/20/2024	962	249,870	259.74	0	4,747	0	7,169		7,169	2,422	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	08/21/2023	08/21/2025	4,066	1,069,602	263.06	0	29,316	0	29,923		29,923	607	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSO9B	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	12/14/2023	12/12/2025	18,466	4,869,300	263.69	0	135,540	0	138,471		138,471	2,930	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9A	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	01/13/2023	01/12/2024	33,238	9,027,441	271.6	0	179,485	0	494		494	(178,991)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9B	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	12/28/2023	12/27/2024	58,580	15,523,114	264.99	0	316,918	0	311,108		311,108	(5,810)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSO9D	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	08/07/2023	08/07/2025	3,131	836,854	267.28	0	23,013	0	17,295		17,295	(5,718)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9G	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	11/14/2023	11/14/2024	55,603	14,400,065	258.98	0	292,472	0	457,229		457,229	164,757	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9N	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	04/21/2023	04/19/2024	41,809	11,429,744	273.38	0	227,859	0	28,352		28,352	(199,507)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSO9L	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	10/06/2023	10/07/2025	2,567	657,024	255.95	0	17,995	0	28,898		28,898	10,903	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9Z	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	01/06/2023	01/05/2024	178,177	48,319,821	271.19	0	962,156	0	203		203	(961,952)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9Q	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	05/12/2023	05/14/2024	42,916	11,708,343	272.82	0	233,892	0	42,304		42,304	(191,588)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9M	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	04/14/2023	04/12/2024	45,513	12,458,729	273.74	0	248,046	0	25,929		25,929	(222,117)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9S	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	11/28/2023	10/28/2024	1,016	257,810	253.75	0	8,508	0	11,895		11,895	3,387	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSO9G	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	08/28/2023	08/28/2025	5,095	1,343,552	263.7	0	36,837	0	36,148		36,148	(689)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9M	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	10/27/2023	10/28/2024	53,210	13,502,038	253.75	0	274,564	0	622,957		622,957	348,394	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSO9A	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	09/07/2023	09/05/2025	13,712	3,600,634	262.59	0	98,589	0	104,714		104,714	6,125	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9I	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	06/28/2023	06/28/2024	43,620	11,640,433	266.86	0	237,293	0	136,993		136,993	(100,299)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9G	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	02/28/2023	02/28/2024	33,761	8,964,221	265.52	0	177,583	0	72,582		72,582	(105,001)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9G	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	11/28/2023	11/27/2024	47,148	12,255,651	259.94	0	249,413	0	363,874		363,874	114,461	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9Y	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	07/14/2023	07/12/2024	49,408	13,199,841	267.16	0	268,285	0	155,886		155,886	(112,400)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSO9M	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	10/13/2023	10/14/2025	9,084	2,342,309	257.85	0	64,224	0	92,609		92,609	28,386	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSO9N	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFGFNF3BB653	11/07/2023	11/07/2024	275,613	71,155,008	258.17	0	1,444,212	0	2,394,651		2,394,651	950,439	0	0	0	0	0	0	0001	

E18.12

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
PIMCO US Fundamental Balanced 9DMSS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	280,857	71,885,349	255.95	0	1,460,456	0	2,819,795		2,819,795	1,359,338	0	0	0	0	0	0001		
PIMCO US Fundamental Balanced 9DMSS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/07/2023	07/05/2024	228,900	60,425,022	263.98	0	1,226,904	0	1,029,691		1,029,691	(197,213)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0A1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2023	09/12/2025	6,691	1,756,722	262.55	0	48,108	0	51,402		51,402	3,294	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	11/14/2025	1,270	328,905	258.98	0	9,300	0	12,286		12,286	2,986	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FS	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	145,647		145,647	(60,125)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/07/2023	08/07/2024	219,773	58,740,927	267.28	0	1,193,367	0	733,967		733,967	(459,400)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOEE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/14/2023	03/14/2024	32	56,860	1776.89	0	591,008	0	885,264		885,264	294,256	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOEM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/28/2023	04/26/2024	30	53,070	1768.99	0	543,540	0	902,267		902,267	358,727	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSODM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/07/2023	08/07/2024	30	58,768	1958.94	0	588,870	0	574,839		574,839	(14,031)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSODW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/20/2023	10/21/2024	26	43,701	1680.79	0	459,290	0	1,117,772		1,117,772	658,482	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XSOF0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2023	11/14/2024	42	75,529	1798.32	0	731,514	0	1,440,300		1,440,300	708,786	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0EA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/21/2023	11/21/2024	23	41,015	1783.26	0	388,815	0	820,635		820,635	431,820	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0E1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/28/2023	03/28/2024	35	61,342	1752.63	0	668,255	0	1,065,899		1,065,899	397,644	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/28/2023	11/27/2024	28	50,199	1792.81	0	485,772	0	984,050		984,050	498,278	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0DK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2023	07/19/2024	23	45,086	1960.26	0	440,496	0	421,881		421,881	(18,615)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0CI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/21/2023	02/21/2024	14	26,435	1888.22	0	288,666	0	234,380		234,380	(54,286)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0DU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/06/2023	10/07/2024	30	52,367	1745.56	0	539,422	0	1,116,992		1,116,992	577,570	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0D1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2023	06/21/2024	25	46,576	1863.02	0	467,150	0	608,721		608,721	141,571	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0CS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/20/2023	01/19/2024	16	29,877	1867.34	0	320,288	0	267,562		267,562	(52,726)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0EK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/28/2023	03/28/2024	46	80,621	1752.63	0	878,278	0	1,400,896		1,400,896	522,618	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/06/2023	01/05/2024	22	39,442	1792.8	0	448,448	0	518,175		518,175	69,727	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0DS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2023	09/20/2024	28	49,891	1781.83	0	491,932	0	947,085		947,085	455,153	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0EO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/28/2023	04/26/2024	45	79,605	1768.99	0	815,310	0	1,353,401		1,353,401	538,091	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0EY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2023	07/12/2024	44	84,968	1931.09	0	843,392	0	883,967		883,967	40,575	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/12/2023	05/14/2024	31	53,966	1740.85	0	562,805	0	1,028,592		1,028,592	465,787	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0FE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/28/2023	08/28/2024	30	56,070	1869.01	0	570,690	0	790,169		790,169	219,479	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0DO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/21/2023	08/21/2024	21	38,976	1856.01	0	393,666	0	568,525		568,525	174,859	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0FG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/28/2023	09/27/2024	37	66,389	1794.31	0	676,582	0	1,222,525		1,222,525	545,943	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9R1XS0FC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/28/2023	08/28/2024	28	52,332	1869.01	0	532,644	0	737,491		737,491	204,847	0	0	0	0	0	0	0001	

E18.13

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Russell 2000 FLEX Call Option 9RWSOEI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	30	57,933	1931.09	0	575,040	0	602,705		602,705	27,665	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9RWSOEC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	42	81,476	1939.91	0	891,912	0	508,464		508,464	(383,448)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOEE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	17	34,290	2017.07	0	336,736	0	349,289		349,289	12,553	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	34	60,414	1776.89	0	627,946	0	940,593		940,593	312,647	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	27	55,575	2058.34	0	554,688	0	497,547		497,547	(57,141)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSODG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/07/2023	06/07/2024	28	52,877	1888.45	0	529,816	0	611,345		611,345	81,529	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	35	66,046	1887.03	0	728,735	0	507,425		507,425	(221,310)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSODA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	28	49,777	1777.74	0	345,464	0	780,675		780,675	435,211	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSODQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	27	50,106	1855.76	0	497,043	0	745,957		745,957	248,914	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	26	46,652	1794.31	0	475,436	0	859,072		859,072	383,636	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOES	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	27	50,185	1858.71	0	491,616	0	673,626		673,626	182,010	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	36	66,914	1858.71	0	655,488	0	898,168		898,168	242,680	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	36	61,910	1719.71	0	639,972	0	1,424,147		1,424,147	784,175	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	28	57,634	2058.34	0	575,232	0	515,975		515,975	(59,257)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	21	39,453	1878.72	0	419,391	0	385,690		385,690	(33,701)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	41	82,021	2000.52	0	799,705	0	872,385		872,385	72,680	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOEC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	31	57,916	1868.25	0	562,929	0	924,978		924,978	362,049	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSODC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	29	50,879	1754.46	0	539,313	0	887,191		887,191	347,878	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSOCU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	19	37,480	1972.61	0	387,163	0	173,779		173,779	(213,384)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2023	07/26/2024	27	53,502	1981.54	0	526,824	0	464,699		464,699	(62,125)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSODY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/07/2023	11/07/2024	31	53,728	1733.15	0	518,475	0	1,215,648		1,215,648	697,173	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	31	55,748	1798.32	0	539,927	0	1,063,079		1,063,079	523,152	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	36	64,541	1792.81	0	624,564	0	1,265,207		1,265,207	640,643	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFSODE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	23	40,796	1773.72	0	415,288	0	702,500		702,500	287,212	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	28	54,317	1939.91	0	594,608	0	338,976		338,976	(255,632)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLSOEK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKNSVOZCB8VD91ULB80	04/14/2023	04/12/2024	4,894	8,716,948	1781.15	0	916,785	0	1,393,092		1,393,092	476,306	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	05/05/2023	05/07/2024	3,121	5,492,585	1758.88	0	575,539	0	975,397		975,397	399,858	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	08/14/2023	08/14/2024	2,898	5,565,580	1920.49	0	570,291	0	639,888		639,888	69,597	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSOAI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	05/26/2023	05/28/2024	4,215	7,473,279	1773.02	0	787,377	0	1,300,366		1,300,366	512,988	0	0	0	0	0	0	0001	

E18.14

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
Russell 2000 OTC Call Option 9MSSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/27/2023	01/26/2024	3,330	6,365,162	1911.46	0	643,247	0	436,974		436,974	(206,274)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/28/2023	02/28/2024	2,929	5,556,284	1896.99	0	603,631	0	480,551		480,551	(123,080)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/14/2023	12/13/2024	2,749	5,499,429	2000.52	0	535,240	0	584,924		584,924	49,684	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	3,725	6,097,602	1636.94	0	654,604	0	1,746,379		1,746,379	1,091,775	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/28/2023	02/28/2024	3,218	6,104,514	1896.99	0	663,190	0	527,966		527,966	(135,224)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	3,465	6,467,873	1866.63	0	635,615	0	937,112		937,112	301,497	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/07/2023	07/05/2024	2,349	4,380,086	1864.66	0	435,261	0	581,389		581,389	146,128	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/14/2023	06/14/2024	3,213	6,021,483	1874.1	0	614,379	0	745,955		745,955	131,576	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/27/2023	01/26/2024	2,638	5,042,431	1911.46	0	509,575	0	346,167		346,167	(163,408)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170JK5573	10/13/2023	10/14/2024	3,329	5,724,915	1719.71	0	595,152	0	1,316,941		1,316,941	721,789	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/12/2023	05/14/2024	4,779	8,319,522	1740.85	0	865,083	0	1,585,691		1,585,691	720,608	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/21/2023	04/19/2024	2,168	3,883,994	1791.51	0	406,748	0	603,290		603,290	196,542	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	4,296	8,051,134	1874.1	0	821,467	0	997,393		997,393	175,926	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/13/2023	01/12/2024	2,828	5,336,521	1887.03	0	580,645	0	409,999		409,999	(170,646)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	07/28/2023	07/26/2024	3,228	6,396,411	1981.54	0	628,562	0	555,573		555,573	(72,989)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RIFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	05/26/2023	05/28/2024	3,006	5,329,698	1773.02	0	561,532	0	927,378		927,378	365,846	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MILSOEI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZC8B8V9IULB80	04/14/2023	04/12/2024	3,210	5,717,492	1781.15	0	601,324	0	913,736		913,736	312,412	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	2,727	5,090,300	1866.63	0	500,237	0	737,519		737,519	237,282	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RIFSOAM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	08/14/2023	08/14/2024	3,430	6,587,281	1920.49	0	674,982	0	757,355		757,355	82,374	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOCA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	2,654	4,344,439	1636.94	0	466,394	0	1,244,265		1,244,265	777,871	0	0	0	0	0	0001	
9SXF50UQ	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	361	1,445,036	4002.87	0	10,028,580	0	29,349,438		29,349,438	19,320,858	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MC	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	12	53,877	4489.72	0	479,076	0	583,747		583,747	104,671	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AM	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	18	77,553	4308.5	0	726,924	0	1,211,616		1,211,616	484,692	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	9	35,992	3999.09	0	352,251	0	699,403		699,403	347,152	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IK	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	22	87,343	3970.15	0	860,332	0	1,828,022		1,828,022	967,690	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CU	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	46	208,757	4538.19	0	1,781,304	0	2,421,345		2,421,345	640,041	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KQ	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	26	113,687	4372.59	0	2,276,820	0	1,390,745		1,390,745	(886,075)	0	0	0	0	0	0001	
9SXF50SL	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	293,973	3972.61	0	2,816,292	0	5,967,858		5,967,858	3,151,566	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SIXS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGA90UPEH54	09/14/2023	09/12/2025	1	4,505	4505.1	0	63,130	0	72,700		72,700	9,570	0	0	0	0	0	0001	

E18.15

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SIXSOJA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	16	63,540	3971.27	0	622,384	0	1,356,825		1,356,825	734,441	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF0XS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	66	299,398	4536.34	0	2,461,074	0	2,827,824		2,827,824	366,750	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOLY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	24	107,753	4489.72	0	958,152	0	1,167,494		1,167,494	209,342	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SIXSOAC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2025	2	8,991	4495.7	0	119,694	0	153,121		153,121	33,427	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	14	63,535	4538.19	0	542,136	0	736,931		736,931	194,795	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOHM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	26	103,976	3999.09	0	1,017,614	0	2,020,498		2,020,498	1,002,884	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOMG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	11	48,766	4433.31	0	444,752	0	597,153		597,153	152,401	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	162	734,887	4536.34	0	6,040,818	0	6,941,022		6,941,022	900,204	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	12	52,797	4399.77	0	472,008	0	677,536		677,536	205,528	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	65	274,570	4224.16	0	2,636,140	0	4,892,609		4,892,609	2,256,469	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	68	294,440	4330	0	2,564,552	0	4,378,531		4,378,531	1,813,979	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	11	52,214	4746.75	0	407,792	0	441,709		441,709	33,917	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	39	168,032	4308.5	0	1,575,002	0	2,625,168		2,625,168	1,050,166	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSONW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	30	129,833	4327.78	0	1,226,940	0	1,987,010		1,987,010	760,070	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOKC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	54	222,700	4124.08	0	2,075,544	0	3,961,478		3,961,478	1,885,934	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOMI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	17	75,366	4433.31	0	687,344	0	922,872		922,872	235,528	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOKE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	53	218,576	4124.08	0	2,037,108	0	3,888,118		3,888,118	1,851,010	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOPA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	18	84,952	4719.55	0	688,968	0	745,232		745,232	56,264	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOME	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	44	197,548	4489.72	0	1,756,612	0	2,140,405		2,140,405	383,793	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOMO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	40	180,204	4505.1	0	1,601,280	0	1,991,871		1,991,871	390,591	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	51	224,388	4399.77	0	2,006,034	0	2,879,528		2,879,528	873,494	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	9	37,415	4157.23	0	274,500	0	579,592		579,592	305,092	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00M	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	36	161,845	4495.7	0	1,373,436	0	1,991,098		1,991,098	617,662	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2023	07/05/2024	15	65,984	4398.95	0	554,265	0	794,253		794,253	239,988	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOKM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	50	218,630	4372.59	0	4,378,500	0	2,674,509		2,674,509	(1,703,991)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51E1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	46	218,351	4746.75	0	1,705,312	0	1,847,146		1,847,146	141,834	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	51	222,650	4365.69	0	1,990,071	0	2,787,007		2,787,007	796,936	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOLU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	5	22,673	4534.62	0	184,865	0	225,511		225,511	40,646	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51B1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	222	937,764	4224.16	0	9,003,432	0	16,710,142		16,710,142	7,706,710	0	0	0	0	0	0	0001	

E18.16



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
S&P 500 FLEX OPTION 9SIXS0MW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	12	51,596	4299.7	0	479,844	0	808,622		808,622	328,778	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS001	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	11	49,453	4495.7	0	419,661	0	608,391		608,391	188,730	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0WC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	18	75,456	4191.98	0	664,758	0	1,216,963		1,216,963	552,205	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1EE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	161	764,227	4746.75	0	5,968,592	0	6,465,009		6,465,009	496,417	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	18	74,450	4136.13	0	720,684	0	1,189,199		1,189,199	468,515	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	55	238,150	4330	0	2,074,270	0	3,541,459		3,541,459	1,467,189	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	52	234,282	4505.42	0	1,975,012	0	2,326,422		2,326,422	351,410	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0WE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	22	92,224	4191.98	0	812,482	0	1,487,399		1,487,399	674,917	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	30	132,999	4433.31	0	1,212,960	0	1,628,598		1,628,598	415,638	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ZW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	65	281,450	4330	0	2,451,410	0	4,185,360		4,185,360	1,733,950	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	28	116,745	4169.48	0	1,099,616	0	1,902,238		1,902,238	802,622	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	20	90,764	4538.19	0	774,480	0	1,052,759		1,052,759	278,279	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	68	271,819	3997.34	0	2,680,152	0	5,444,181		5,444,181	2,764,029	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	12	54,436	4536.34	0	447,468	0	514,150		514,150	66,682	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	15	67,436	4495.7	0	572,265	0	829,624		829,624	257,359	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	49	210,685	4299.7	0	1,936,186	0	3,301,874		3,301,874	1,365,688	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1DG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	12	55,027	4585.59	0	447,372	0	603,661		603,661	156,289	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	16	64,046	4002.87	0	444,480	0	1,300,806		1,300,806	856,326	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0YK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	14	63,258	4518.44	0	544,026	0	641,314		641,314	97,288	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	7	29,242	4177.49	0	270,592	0	434,069		434,069	163,477	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	28	115,739	4133.52	0	1,056,692	0	1,982,334		1,982,334	925,642	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1DA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	13	58,996	4538.19	0	503,412	0	684,293		684,293	180,881	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	14	59,138	4224.16	0	567,784	0	1,053,793		1,053,793	486,009	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	27	116,850	4327.78	0	1,104,246	0	1,788,309		1,788,309	684,063	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	61	239,154	3920.56	0	2,329,295	0	5,420,195		5,420,195	3,090,900	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1EM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	53	251,578	4746.75	0	1,964,816	0	2,128,233		2,128,233	163,417	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1EK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	42	199,364	4746.75	0	1,557,024	0	1,686,524		1,686,524	129,500	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0WU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	19	82,948	4365.69	0	741,399	0	1,038,297		1,038,297	296,898	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	35	157,690	4505.42	0	3,104,115	0	1,565,861		1,565,861	(1,538,254)	0	0	0	0	0001	

E18.17

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SXFSDYM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	23	103,924	4518.44	0	893,757	0	1,053,588		1,053,588	159,831	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXSOPK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	32	151,026	4719.55	0	1,224,832	0	1,324,857		1,324,857	100,025	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	14	63,535	4538.19	0	542,136	0	736,931		736,931	194,795	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	14	58,296	4164	0	535,738	0	879,603		879,603	343,865	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	12	51,702	4308.5	0	484,616	0	807,744		807,744	323,128	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSQJG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	41	169,643	4137.64	0	1,588,709	0	2,866,447		2,866,447	1,277,738	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF5IDS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	13	61,708	4746.75	0	481,936	0	522,019		522,019	40,083	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	30	142,403	4746.75	0	1,112,160	0	1,204,660		1,204,660	92,500	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	74	296,212	4002.87	0	2,055,720	0	6,016,228		6,016,228	3,960,508	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSQJC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	19	78,615	4137.64	0	736,231	0	1,328,353		1,328,353	592,122	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	54	233,700	4327.78	0	2,208,492	0	3,576,617		3,576,617	1,368,125	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	85	339,774	3997.34	0	3,350,190	0	6,805,226		6,805,226	3,455,036	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	59	265,820	4505.42	0	2,240,879	0	2,639,594		2,639,594	398,715	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	58	260,751	4495.7	0	2,212,758	0	3,207,880		3,207,880	995,122	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	10	39,206	3920.56	0	381,852	0	888,557		888,557	506,705	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	20	83,840	4191.98	0	738,620	0	1,352,181		1,352,181	613,561	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	143	648,961	4538.19	0	5,537,532	0	7,527,225		7,527,225	1,989,693	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	17	77,433	4554.89	0	650,981	0	882,019		882,019	231,038	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	94	376,270	4002.87	0	2,611,320	0	7,642,236		7,642,236	5,030,916	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50W0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	69	301,233	4365.69	0	2,692,449	0	3,770,656		3,770,656	1,078,207	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	13	61,354	4719.55	0	498,745	0	538,223		538,223	39,478	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	9	39,538	4393.13	0	271,062	0	553,221		553,221	282,159	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	468	1,934,487	4133.52	0	17,661,852	0	33,133,293		33,133,293	15,471,441	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	40	164,963	4124.08	0	1,537,440	0	2,934,428		2,934,428	1,396,988	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01S	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	38	148,981	3920.56	0	1,451,036	0	3,376,515		3,376,515	1,925,479	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	46	199,180	4330	0	1,734,844	0	2,961,947		2,961,947	1,227,103	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	18	77,940	4330	0	678,852	0	1,159,023		1,159,023	480,171	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	215	859,428	3997.34	0	8,474,010	0	17,213,218		17,213,218	8,739,208	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0K1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	18	78,707	4372.59	0	1,576,260	0	962,823		962,823	(613,437)	0	0	0	0	0	0	0001	

E18.18

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SIXS00Y	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	5	23,834	4766.75	0	176,040	0	191,103		191,103	15,063	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF00ZM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	13	57,865	4451.14	0	502,840	0	695,694		695,694	192,854	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00S	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	44	197,811	4495.7	0	1,678,644	0	2,433,564		2,433,564	754,920	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SIXS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/12/2025	2	9,439	4719.55	0	119,500	0	126,426		126,426	6,926	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	47	205,712	4376.86	0	1,781,488	0	2,550,010		2,550,010	768,522	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	51	204,146	4002.87	0	1,416,780	0	4,146,319		4,146,319	2,729,539	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	45	212,380	4719.55	0	1,726,425	0	1,863,081		1,863,081	136,656	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0100	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	48	227,844	4746.75	0	1,779,456	0	1,927,456		1,927,456	148,000	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00XA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	46	200,822	4365.69	0	1,794,966	0	2,513,771		2,513,771	718,805	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS010	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	35	137,220	3920.56	0	1,336,481	0	3,109,948		3,109,948	1,773,467	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	34	153,173	4505.1	0	1,361,088	0	1,693,090		1,693,090	332,002	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	10	41,241	4124.08	0	384,360	0	733,607		733,607	349,247	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00Z1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	49	215,589	4399.77	0	1,927,366	0	2,766,605		2,766,605	839,239	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00Z2	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	18	77,940	4330	0	678,852	0	1,159,023		1,159,023	480,171	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	11	49,560	4505.42	0	417,791	0	492,128		492,128	74,337	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00ST	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	323	1,283,153	3972.61	0	12,292,734	0	26,048,896		26,048,896	13,756,162	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	17	70,881	4169.48	0	662,031	0	1,154,930		1,154,930	492,899	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00VK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	73	301,747	4133.52	0	2,754,947	0	5,168,227		5,168,227	2,413,280	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00WK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	79	344,890	4365.69	0	3,082,659	0	4,317,128		4,317,128	1,234,469	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	11	49,560	4505.42	0	417,791	0	492,128		492,128	74,337	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	7	30,914	4416.32	0	244,587	0	348,300		348,300	103,713	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF01AK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	12	51,702	4308.5	0	484,616	0	807,744		807,744	323,128	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	44	198,224	4505.1	0	1,761,408	0	2,191,058		2,191,058	429,650	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	12	51,933	4327.78	0	490,776	0	794,804		794,804	304,028	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF01BK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	174	735,004	4224.16	0	7,056,744	0	13,097,138		13,097,138	6,040,394	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	17	73,095	4299.7	0	671,738	0	1,145,548		1,145,548	473,810	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00VG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	46	188,831	4105.02	0	1,733,464	0	3,335,484		3,335,484	1,602,020	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	55	247,798	4505.42	0	2,088,955	0	2,460,639		2,460,639	371,684	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF01DK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	23	105,469	4585.59	0	857,463	0	1,157,017		1,157,017	299,554	0	0	0	0	0	0	0001	

E18.19

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
S&P 500 FLEX OPTION 9SXF51AA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	303	1,311,990	4330	0	11,427,342	0	19,510,218		19,510,218	8,082,876	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	14	55,617	3972.61	0	532,812	0	1,129,054		1,129,054	596,242	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	14	55,809	3986.37	0	533,540	0	1,148,071		1,148,071	614,531	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	55	241,987	4399.77	0	2,163,370	0	3,105,373		3,105,373	942,003	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2023	11/07/2024	12	52,541	4378.38	0	445,020	0	767,580		767,580	322,560	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	11	50,441	4585.59	0	410,091	0	553,356		553,356	143,265	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50HW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	29	118,046	4070.56	0	1,077,756	0	2,067,770		2,067,770	990,014	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	125	593,344	4746.75	0	4,634,000	0	5,019,417		5,019,417	385,417	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50T0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	159	635,577	3997.34	0	6,266,826	0	12,729,776		12,729,776	6,462,950	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	16	67,587	4224.16	0	648,896	0	1,204,335		1,204,335	555,439	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	9	40,863	4540.32	0	250,992	0	361,152		361,152	110,160	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	31	123,075	3970.15	0	1,212,286	0	2,575,849		2,575,849	1,363,563	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50JS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	8	33,323	4165.32	0	286,376	0	556,391		556,391	270,015	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	57	226,439	3972.61	0	2,169,306	0	4,596,864		4,596,864	2,427,558	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50V0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	49	202,542	4133.52	0	1,849,211	0	3,469,084		3,469,084	1,619,873	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	13	56,754	4365.69	0	507,273	0	710,414		710,414	203,141	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	45	204,219	4538.19	0	1,742,580	0	2,368,707		2,368,707	626,127	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF50AA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/21/2025	1	4,536	4536.34	0	58,292	0	67,711		67,711	9,419	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	181	724,519	4002.87	0	5,028,180	0	14,715,369		14,715,369	9,687,189	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	44	199,680	4538.19	0	1,703,856	0	2,316,069		2,316,069	612,213	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	44	199,599	4536.34	0	1,640,716	0	1,885,216		1,885,216	244,500	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	46	208,672	4536.34	0	1,715,294	0	1,970,907		1,970,907	255,613	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2023	11/07/2024	12	52,541	4378.38	0	445,020	0	767,580		767,580	322,560	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	34	135,537	3986.37	0	1,295,740	0	2,788,173		2,788,173	1,492,433	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50I1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	60	235,234	3920.56	0	2,291,110	0	5,331,340		5,331,340	3,040,230	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	17	66,216	3895.08	0	674,747	0	1,491,287		1,491,287	816,540	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	72	287,808	3997.34	0	2,837,808	0	5,764,427		5,764,427	2,926,619	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	9	39,340	4371.06	0	343,152	0	564,522		564,522	221,370	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	11	51,915	4719.55	0	421,036	0	455,420		455,420	34,384	0	0	0	0	0001	

E18.20

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	15	71,201	4746.75	0	556,080	0	602,330		602,330	46,250	0	0	0	0	0	0001		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	20	82,753	4137.64	0	1,786,140	0	1,398,267		1,398,267	(387,873)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	62	281,368	4538.19	0	2,400,888	0	3,263,552		3,263,552	862,664	0	0	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	26	108,406	4169.48	0	1,021,072	0	1,766,364		1,766,364	745,292	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	53	212,152	4002.87	0	1,472,340	0	4,308,920		4,308,920	2,836,580	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	50	199,867	3997.34	0	1,970,700	0	4,003,074		4,003,074	2,032,374	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	64	303,792	4746.75	0	2,372,608	0	2,569,942		2,569,942	197,334	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	15	58,426	3895.08	0	595,365	0	1,315,842		1,315,842	720,477	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	47	211,740	4505.1	0	1,881,504	0	2,340,448		2,340,448	458,944	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	47	206,789	4399.77	0	1,848,698	0	2,653,682		2,653,682	804,984	0	0	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	14	57,470	4105.02	0	527,576	0	1,015,147		1,015,147	487,571	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2023	07/26/2024	38	174,125	4582.23	0	1,498,530	0	1,514,057		1,514,057	15,527	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	14	63,509	4536.34	0	522,046	0	599,841		599,841	77,795	0	0	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	62	255,693	4124.08	0	2,383,032	0	4,548,364		4,548,364	2,165,332	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	56	224,161	4002.87	0	1,555,680	0	4,552,821		4,552,821	2,997,141	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	47	203,406	4327.78	0	1,922,206	0	3,112,982		3,112,982	1,190,776	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	65	294,982	4538.19	0	2,517,060	0	3,421,466		3,421,466	904,406	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	13	58,996	4538.19	0	503,412	0	684,293		684,293	180,881	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	58	275,312	4746.75	0	2,150,176	0	2,329,010		2,329,010	178,834	0	0	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	13	53,365	4105.02	0	489,892	0	942,637		942,637	452,745	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	16	75,513	4719.55	0	612,416	0	662,429		662,429	50,013	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	175	794,183	4538.19	0	6,776,700	0	9,211,638		9,211,638	2,434,938	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	15	64,917	4327.78	0	613,470	0	993,505		993,505	380,035	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	66	278,795	4224.16	0	2,676,696	0	4,967,880		4,967,880	2,291,184	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	16	70,396	4399.77	0	629,344	0	903,381		903,381	274,037	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	51	203,864	3997.34	0	2,010,114	0	4,083,136		4,083,136	2,073,022	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	5	22,703	4540.66	0	176,095	0	259,560		259,560	83,465	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	44	207,660	4719.55	0	1,688,060	0	1,821,679		1,821,679	133,619	0	0	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	22	96,045	4365.69	0	858,462	0	1,202,238		1,202,238	343,776	0	0	0	0	0	0	0001	

E18.21

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
S&P 500 FLEX OPTION 9SIXS0H0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/13/2023	.01/12/2024	10	39,991	3999.09	0	391,390	0	777,115		777,115	385,725	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/28/2023	.11/27/2024	17	77,433	4554.89	0	650,981	0	882,019		882,019	231,038	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2023	.12/13/2024	12	56,635	4719.55	0	459,312	0	496,822		496,822	37,510	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0U0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2023	.03/21/2024	25	100,072	4002.87	0	694,500	0	2,032,510		2,032,510	1,338,010	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ZK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/21/2023	.08/21/2024	20	87,995	4399.77	0	786,680	0	1,129,227		1,129,227	342,547	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01C	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2023	.02/14/2024	67	277,121	4136.13	0	2,682,546	0	4,426,463		4,426,463	1,743,917	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF50AE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/05/2025	3	13,757	4585.59	0	195,210	0	214,592		214,592	19,382	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/20/2023	.01/19/2024	29	115,206	3972.61	0	1,103,682	0	2,338,755		2,338,755	1,235,073	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2023	.07/12/2024	20	90,108	4505.42	0	759,620	0	894,778		894,778	135,158	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1A0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/06/2023	.10/07/2024	14	60,319	4308.5	0	565,385	0	942,368		942,368	376,983	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0X0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	86	390,125	4536.34	0	3,206,854	0	3,684,740		3,684,740	477,886	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2023	.06/14/2024	48	209,884	4372.59	0	4,203,360	0	2,567,529		2,567,529	(1,635,831)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	9	42,477	4719.72	0	245,835	0	356,294		356,294	110,459	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TII	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/21/2023	.02/21/2024	37	147,902	3997.34	0	1,458,318	0	2,962,275		2,962,275	1,503,957	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	89	375,950	4224.16	0	3,609,484	0	6,699,111		6,699,111	3,089,627	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0Y0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/07/2023	.08/07/2024	12	54,221	4518.44	0	466,308	0	549,698		549,698	83,390	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2023	.09/20/2024	55	238,150	4330	0	2,074,270	0	3,541,459		3,541,459	1,467,189	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/14/2023	.09/13/2024	18	81,092	4505.1	0	720,576	0	896,342		896,342	175,766	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	186	785,694	4224.16	0	7,543,416	0	14,000,389		14,000,389	6,456,973	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2023	.12/27/2024	13	62,184	4783.35	0	513,019	0	497,880		497,880	(15,139)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0N0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/13/2023	.10/14/2024	60	259,667	4327.78	0	2,453,880	0	3,974,019		3,974,019	1,520,139	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0US	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2023	.03/21/2024	54	216,155	4002.87	0	1,500,120	0	4,390,221		4,390,221	2,890,101	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	70	305,598	4365.69	0	2,731,470	0	3,825,303		3,825,303	1,093,833	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/05/2023	.05/07/2024	16	66,180	4136.25	0	605,552	0	1,147,858		1,147,858	542,306	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2023	.09/20/2024	29	125,570	4330	0	1,093,706	0	1,867,315		1,867,315	773,609	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01I	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/28/2023	.02/28/2024	17	67,493	3970.15	0	664,802	0	1,412,562		1,412,562	747,760	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/05/2023	.05/07/2024	12	49,635	4136.25	0	454,164	0	860,894		860,894	406,730	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	70	295,691	4224.16	0	2,838,920	0	5,268,964		5,268,964	2,430,044	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	81	342,157	4224.16	0	3,285,036	0	6,096,944		6,096,944	2,811,908	0	0	0	0	0001	

E18.22

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 FLEX OPTION 9SXF50ZC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	290	1,275,933	4399.77	0	11,406,860	0	16,373,785		16,373,785	4,966,925	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	204	815,457	3997.34	0	8,040,456	0	16,332,542		16,332,542	8,292,086	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	45	204,135	4536.34	0	1,678,005	0	1,928,062		1,928,062	250,057	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	78	343,182	4399.77	0	3,068,052	0	4,403,983		4,403,983	1,335,931	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF50AC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/05/2025	1	4,451	4451.14	0	59,779	0	76,130		76,130	16,351	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/27/2023	10/28/2024	15	61,761	4117.37	0	593,640	0	1,270,929		1,270,929	677,289	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	15	59,960	3997.34	0	591,210	0	1,200,922		1,200,922	609,712	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	14	60,589	4327.78	0	572,572	0	927,271		927,271	354,699	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	195	851,310	4365.69	0	7,609,095	0	10,656,203		10,656,203	3,047,108	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50IG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	59	244,032	4136.13	0	2,362,242	0	3,897,930		3,897,930	1,535,688	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	177	741,980	4191.98	0	6,536,787	0	11,966,799		11,966,799	5,430,012	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	7	28,274	4039.08	0	256,984	0	516,074		516,074	259,090	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	334	1,515,138	4536.34	0	12,454,526	0	14,310,501		14,310,501	1,855,975	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	12	51,933	4327.78	0	490,776	0	794,804		794,804	304,028	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX5000	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	51	229,281	4495.7	0	1,945,701	0	2,820,722		2,820,722	875,021	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50LC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	42	189,228	4505.42	0	1,595,202	0	1,879,033		1,879,033	283,831	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX500A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	13	62,184	4783.35	0	512,577	0	497,880		497,880	(14,697)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	16	65,129	4070.56	0	594,624	0	1,140,839		1,140,839	546,215	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	15	61,058	4070.56	0	557,460	0	1,069,536		1,069,536	512,076	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	52	207,862	3997.34	0	2,049,528	0	4,163,197		4,163,197	2,113,669	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50PW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	12	57,400	4783.35	0	473,556	0	459,582		459,582	(13,974)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	293,973	3972.61	0	2,816,292	0	5,967,858		5,967,858	3,151,566	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX500K	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	12	53,948	4495.7	0	457,812	0	663,699		663,699	205,887	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	39	155,468	3986.37	0	1,486,290	0	3,198,198		3,198,198	1,711,908	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX500E	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	50	224,785	4495.7	0	1,907,550	0	2,765,414		2,765,414	857,864	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50KO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	53	231,747	4372.59	0	4,641,210	0	2,834,980		2,834,980	(1,806,230)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	32	127,124	3972.61	0	1,217,856	0	2,580,696		2,580,696	1,362,840	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	17	80,695	4746.75	0	630,224	0	682,641		682,641	52,417	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	12	52,797	4399.77	0	472,008	0	677,536		677,536	205,528	0	0	0	0	0	0001	

E18.23

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
S&P 500 FLEX OPTION 9SIXS01E	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/14/2023	.02/14/2024	51	210,943	4136.13	0	2,041,938	0	3,369,397		3,369,397	1,327,459	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1D1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	40	183,424	4585.59	0	1,491,240	0	2,012,203		2,012,203	520,963	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2023	.04/12/2024	18	74,478	4137.64	0	697,482	0	1,258,440		1,258,440	560,958	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/07/2023	.07/05/2024	12	52,787	4398.95	0	443,412	0	635,402		635,402	191,990	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2023	.12/13/2024	48	226,538	4719.55	0	1,841,520	0	1,987,286		1,987,286	145,766	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/20/2023	.01/19/2024	212	842,193	3972.61	0	8,068,296	0	17,097,108		17,097,108	9,028,812	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/06/2023	.01/05/2024	14	54,531	3895.08	0	555,674	0	1,228,119		1,228,119	672,445	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1DC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	14	64,198	4585.59	0	521,934	0	704,271		704,271	182,337	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	13	54,914	4224.16	0	527,228	0	978,522		978,522	451,294	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/14/2023	.08/14/2024	11	49,387	4489.72	0	439,153	0	535,101		535,101	95,948	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2023	.03/21/2024	20	80,057	4002.87	0	555,600	0	1,626,008		1,626,008	1,070,408	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2023	.07/12/2024	6	27,303	4550.47	0	209,502	0	246,906		246,906	37,404	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	31	130,949	4224.16	0	1,257,236	0	2,333,398		2,333,398	1,076,162	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/07/2023	.11/07/2024	16	70,054	4378.38	0	593,360	0	1,023,440		1,023,440	430,080	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ZQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2023	.09/06/2024	22	97,925	4451.14	0	850,960	0	1,177,328		1,177,328	326,368	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	15	65,485	4365.69	0	585,315	0	819,708		819,708	234,393	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/07/2023	.07/05/2024	26	114,373	4398.95	0	960,726	0	1,376,705		1,376,705	415,979	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IIV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	370	1,615,305	4365.69	0	14,437,770	0	20,219,461		20,219,461	5,781,691	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	161	730,649	4538.19	0	6,234,564	0	8,474,707		8,474,707	2,240,143	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/20/2023	.01/19/2024	79	313,836	3972.61	0	3,006,582	0	6,371,092		6,371,092	3,364,510	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0Z0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2023	.09/06/2024	12	53,414	4451.14	0	464,160	0	642,179		642,179	178,019	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01Y	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/14/2023	.03/14/2024	52	203,869	3920.56	0	1,985,629	0	4,620,494		4,620,494	2,634,866	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1C0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	30	136,146	4538.19	0	1,161,720	0	1,579,138		1,579,138	417,418	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2023	.06/28/2024	17	74,407	4376.86	0	647,343	0	922,344		922,344	275,001	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2023	.12/13/2024	28	132,147	4719.55	0	1,071,728	0	1,159,250		1,159,250	87,522	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	29	131,554	4536.34	0	1,081,381	0	1,242,529		1,242,529	161,148	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2023	.06/28/2024	27	118,175	4376.86	0	2,417,391	0	1,464,899		1,464,899	(952,492)	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	46	200,822	4365.69	0	1,794,966	0	2,513,771		2,513,771	718,805	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00G	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/14/2023	.11/14/2024	12	53,948	4495.7	0	457,812	0	663,699		663,699	205,887	0	0	0	0	0001	

E18.24



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SIXSOJI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	50	206,882	4137.64	0	4,465,350	0	3,495,667		3,495,667	(969,683)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXSOPU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	12	57,400	4783.35	0	473,556	0	459,582		459,582	(13,974)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOMY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	19	81,694	4299.7	0	759,753	0	1,280,319		1,280,319	520,566	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOXII	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	70	317,544	4536.34	0	2,610,230	0	2,999,207		2,999,207	388,977	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	02/21/2023	02/21/2024	59,364	237,298,092	3997.34	0	23,912,270	0	47,527,698		47,527,698	23,615,427	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	06/28/2023	06/28/2024	1,332	5,829,978	4376.86	0	504,140	0	722,684		722,684	218,544	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	03/07/2023	03/07/2024	1,257	5,010,867	3986.37	0	492,573	0	1,030,804		1,030,804	538,231	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1UU8231	10/27/2023	10/28/2024	522	2,149,267	4117.37	0	44,675	0	115,114		115,114	70,439	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOOCU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	09/07/2023	09/06/2024	615	2,737,451	4451.14	0	32,855	0	49,740		49,740	16,885	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/07/2023	03/07/2024	255	1,016,524	3986.37	0	42,957	0	140,134		140,134	97,177	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCMOAH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 656SEF7VJP517OUK5573	02/07/2023	02/07/2024	489	2,036,196	4164	0	107,375	0	242,378		242,378	135,003	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/07/2023	03/07/2024	437	1,742,044	3986.37	0	7,147	0	3,227		3,227	(3,920)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	05/05/2023	05/07/2024	4,966	20,540,618	4136.25	0	1,903,629	0	3,562,665		3,562,665	1,659,036	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/21/2023	02/21/2024	228	911,394	3997.34	0	23,781	0	40,599		40,599	16,818	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOOCX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	09/07/2023	09/06/2024	231	1,028,213	4451.14	0	4,107	0	3,661		3,661	(445)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	09/28/2023	09/27/2024	5,054	21,730,684	4299.7	0	2,024,821	0	3,405,647		3,405,647	1,380,826	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/14/2023	07/12/2024	20,101	90,563,447	4505.42	0	7,639,445	0	8,992,964		8,992,964	1,353,518	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSRPFMYMCJFXT09	07/28/2023	07/26/2024	1,339	6,135,606	4582.23	0	269,353	0	162,198		162,198	(107,155)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets ES71P3U3RH1GC71XBU11	11/07/2023	11/07/2024	330	1,444,865	4378.38	0	8,263	0	32,873		32,873	24,610	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSRPFMYMCJFXT09	09/07/2023	09/06/2024	1,208	5,376,977	4451.14	0	482,502	0	646,460		646,460	163,958	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets ES71P3U3RH1GC71XBU11	04/14/2023	04/12/2024	254	1,050,961	4137.64	0	53,284	0	92,783		92,783	39,499	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets ES71P3U3RH1GC71XBU11	08/07/2023	08/07/2024	5,230	23,631,441	4518.44	0	2,128,024	0	2,395,766		2,395,766	267,742	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/07/2023	07/05/2024	1,285	5,652,651	4398.95	0	498,385	0	680,410		680,410	182,025	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2023	06/14/2024	256	1,119,383	4372.59	0	46,176	0	68,991		68,991	22,814	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYYJLNC3868	04/06/2023	04/05/2024	1,715	7,040,109	4105.02	0	656,044	0	1,243,555		1,243,555	587,512	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1R	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSRPFMYMCJFXT09	12/07/2023	12/06/2024	3,703	16,980,440	4585.59	0	1,431,989	0	1,862,797		1,862,797	430,809	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOOCU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFN3BB653	07/14/2023	07/12/2024	407	1,833,706	4505.42	0	55,766	0	55,382		55,382	(384)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	12/28/2023	12/27/2024	1,132	5,414,752	4783.35	0	444,801	0	433,539		433,539	(11,262)	0	0	0	0	0	0	0001	

E18.25



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SRB50KE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XB11	04/21/2023	04/19/2024	1,398	5,778,661	4133.52	0	545,506	0	989,751		989,751	444,245	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WFHX1U0R231	08/07/2023	08/07/2024	659	2,977,652	4518.44	0	19,945	0	9,607		9,607	(10,338)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCMOAG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2023	02/07/2024	242	1,007,688	4164	0	59,215	0	129,283		129,283	70,068	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFADAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	02/21/2023	02/21/2024	6,827	27,289,840	3997.34	0	1,498,185	0	2,646,468		2,646,468	1,148,283	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XB11	01/06/2023	01/05/2024	653	2,543,487	3895.08	0	106,060	0	324,371		324,371	218,311	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	04/28/2023	04/26/2024	5,495	22,911,293	4169.48	0	2,111,524	0	3,733,142		3,733,142	1,621,619	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	10/06/2023	10/07/2024	284	1,223,614	4308.5	0	32,741	0	85,606		85,606	52,864	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/06/2023	10/07/2024	4,657	20,064,685	4308.5	0	1,880,714	0	3,134,720		3,134,720	1,254,006	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1P	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	12/07/2023	12/06/2024	3,503	16,063,322	4585.59	0	1,354,647	0	1,762,187		1,762,187	407,541	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	01/06/2023	01/05/2024	3,306	12,877,134	3895.08	0	1,332,064	0	2,900,115		2,900,115	1,568,051	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XB11	01/06/2023	01/05/2024	575	2,239,671	3895.08	0	106,835	0	328,126		328,126	221,291	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	09/28/2023	09/27/2024	5,721	24,598,584	4299.7	0	2,292,046	0	3,855,107		3,855,107	1,563,061	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2025	70	316,291	4518.44	0	44,450	0	48,924		48,924	4,474	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSAOBO	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLN8C3868	05/05/2023	05/07/2024	489	2,022,626	4136.25	0	101,536	0	200,263		200,263	98,727	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SLBMOCW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	06/07/2023	06/07/2024	792	3,379,876	4267.52	0	66,897	0	105,761		105,761	38,864	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1G71XB11	03/14/2023	03/14/2024	408	1,599,070	3919.29	0	88,297	0	209,928		209,928	121,630	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOCK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	07/21/2023	07/19/2024	289	1,311,002	4536.34	0	14,836	0	274		274	(14,562)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/07/2023	02/07/2024	5,200	21,652,800	4164	0	2,016,704	0	3,267,096		3,267,096	1,250,392	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	01/13/2023	01/12/2024	271	1,083,753	3999.09	0	14,426	0	0		0	(14,426)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1F	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	11/07/2023	11/07/2024	2,052	8,984,436	4378.38	0	789,117	0	1,312,562		1,312,562	523,446	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	01/06/2023	01/05/2024	563	2,192,930	3895.08	0	25,421	0	14,815		14,815	(10,605)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	10/13/2023	10/14/2024	449	1,943,173	4327.78	0	27,814	0	84,882		84,882	57,068	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	01/27/2023	01/26/2024	429	1,746,270	4070.56	0	43,153	0	0		0	(43,153)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAOC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	08/28/2023	08/28/2024	1,269	5,625,870	4433.31	0	264,980	0	365,995		365,995	101,015	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	06/07/2023	06/07/2024	403	1,719,811	4267.52	0	79,282	0	136,565		136,565	57,283	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/28/2023	11/28/2025	115	523,812	4554.89	0	69,145	0	84,215		84,215	15,070	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	03/14/2023	03/14/2024	456	1,787,196	3919.29	0	11,428	0	9,216		9,216	(2,212)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	01/20/2023	01/19/2024	5,377	21,360,724	3972.61	0	2,068,375	0	4,336,375		4,336,375	2,268,000	0	0	0	0	0	0001	

E18.27

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SMSMOCS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	09/07/2023	09/06/2024	748	3,329,453	4451.14	0	132,459	0	192,684		192,684	60,225	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	11/07/2023	11/07/2024	4,252	18,616,872	4378.38	0	1,635,148	0	2,719,793		2,719,793	1,084,645	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	05/19/2023	05/21/2024	5,951	24,946,473	4191.98	0	2,276,497	0	4,023,414		4,023,414	1,746,916	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYYJLN8C3868	05/26/2023	05/28/2024	345	1,450,880	4205.45	0	61,372	0	34,035		34,035	(27,337)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	06/14/2023	06/14/2024	16,051	70,184,442	4372.59	0	6,138,610	0	8,585,709		8,585,709	2,447,099	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	02/07/2023	02/07/2024	637	2,652,468	4164	0	46,151	0	37,452		37,452	(8,698)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/07/2023	08/07/2024	519	2,345,070	4518.44	0	91,698	0	103,999		103,999	12,302	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	04/06/2023	04/05/2024	6,025	24,732,746	4105.02	0	2,304,760	0	4,368,759		4,368,759	2,063,999	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSODK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	11/07/2023	11/07/2024	1,072	4,693,623	4378.38	0	178,287	0	346,187		346,187	167,900	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	02/28/2023	02/28/2024	5,644	22,407,527	3970.15	0	2,202,298	0	4,689,706		4,689,706	2,487,408	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	04/14/2023	04/12/2024	2,288	9,466,920	4137.64	0	877,830	0	1,599,617		1,599,617	721,787	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	07/28/2023	07/26/2024	1,115	5,109,186	4582.23	0	440,221	0	444,256		444,256	4,035	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYK6V0ZCB8VD91ULB80	11/14/2023	11/14/2024	316	1,420,641	4495.7	0	17,908	0	49,488		49,488	31,580	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKQ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI G71XB11	08/14/2023	08/14/2024	1,408	6,321,526	4489.72	0	572,029	0	684,930		684,930	112,900	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	04/14/2023	04/12/2024	664	2,747,393	4137.64	0	46,970	0	74,185		74,185	27,215	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	03/14/2023	03/14/2024	1,366	5,353,750	3919.29	0	521,609	0	1,215,459		1,215,459	693,850	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYYJLN8C3868	03/28/2023	03/28/2024	332	1,318,462	3971.27	0	20,333	0	388		388	(19,945)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	2,909	12,948,366	4451.14	0	1,161,919	0	1,556,749		1,556,749	394,830	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSODE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	10/06/2023	10/07/2024	1,306	5,626,901	4308.5	0	67,503	0	229,275		229,275	161,772	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOIT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	02/07/2023	02/07/2024	5,785	24,088,740	4164	0	2,243,583	0	3,634,644		3,634,644	1,391,061	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	6,067	25,078,066	4133.52	0	2,342,255	0	4,295,292		4,295,292	1,953,038	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	01/13/2023	01/12/2024	286	1,143,740	3999.09	0	35,277	0	46,184		46,184	10,907	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G71XB11	03/21/2023	03/21/2024	76,252	305,226,843	4002.87	0	29,600,325	0	61,993,167		61,993,167	32,392,842	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI G71XB11	12/14/2023	12/13/2024	325	1,533,854	4719.55	0	22,549	0	50,325		50,325	27,777	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAOEF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	11/14/2023	11/14/2024	339	1,524,042	4495.7	0	67,668	0	122,892		122,892	55,224	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/28/2023	12/27/2024	5,968	28,547,033	4783.35	0	2,345,026	0	2,285,653		2,285,653	(59,373)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	07/07/2023	07/05/2024	5,656	24,880,461	4398.95	0	2,193,669	0	2,994,863		2,994,863	801,194	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFQFNFB8B653	05/05/2023	05/07/2024	4,906	20,292,443	4136.25	0	1,880,629	0	3,519,621		3,519,621	1,638,992	0	0	0	0	0	0001	

E18.28

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SBCMOA1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2023	03/07/2024	505	2,013,117	3986.37	0	111,618	0	339,418		339,418	227,800	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSMODB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/06/2023	10/07/2024	234	1,008,189	4308.5	0	51,056	0	104,297		104,297	53,241	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/28/2023	11/27/2024	1,270	5,784,710	4554.89	0	254,533	0	420,738		420,738	166,205	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	04/14/2023	04/12/2024	15,439	63,881,024	4137.64	0	5,923,433	0	10,793,920		10,793,920	4,870,487	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SUBSOAA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	09/28/2023	09/26/2025	31	133,291	4299.7	0	19,326	0	27,299		27,299	7,973	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOCN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	08/14/2023	08/14/2024	260	1,167,327	4489.72	0	51,507	0	63,438		63,438	11,931	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/13/2023	01/12/2024	6,380	25,514,194	3999.09	0	2,479,207	0	4,957,991		4,957,991	2,478,784	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOC1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	07/21/2023	07/19/2024	234	1,061,504	4536.34	0	54,009	0	35,849		35,849	(18,160)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOAF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	03/28/2023	03/28/2024	6,675	26,508,227	3971.27	0	2,583,758	0	5,660,504		5,660,504	3,076,746	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	12/07/2023	12/06/2024	590	2,705,498	4585.59	0	118,294	0	177,919		177,919	59,625	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	5,560	22,982,371	4133.52	0	2,146,520	0	3,936,348		3,936,348	1,789,829	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMDS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	12/14/2023	12/13/2024	234	1,104,375	4719.55	0	47,359	0	62,199		62,199	14,840	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1AT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/27/2023	10/28/2024	5,436	22,382,023	4117.37	0	2,195,376	0	4,605,847		4,605,847	2,410,471	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/19/2023	05/21/2024	5,583	23,403,824	4191.98	0	2,135,723	0	3,774,612		3,774,612	1,638,890	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	12/07/2023	12/06/2024	284	1,302,308	4585.59	0	76,592	0	105,770		105,770	29,177	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/28/2023	02/28/2024	4,864	19,310,810	3970.15	0	1,897,941	0	4,041,589		4,041,589	2,143,648	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/20/2023	01/19/2024	79,033	313,967,286	3972.61	0	30,401,695	0	63,737,534		63,737,534	33,335,839	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOCG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	07/07/2023	07/05/2024	238	1,046,950	4398.95	0	43,712	0	63,746		63,746	20,034	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	12/21/2023	12/20/2024	229	1,087,006	4746.75	0	57,901	0	65,662		65,662	7,761	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 EYKN6V0ZCB8VD91ULB80	03/07/2023	03/07/2024	946	3,771,106	3986.37	0	22,636	0	35,804		35,804	13,168	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOLL	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMLJYYJLNC3868	05/05/2023	05/07/2024	1,666	6,890,993	4136.25	0	638,632	0	1,195,208		1,195,208	556,576	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOB1	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	07/07/2023	07/05/2024	947	4,165,806	4398.95	0	40,832	0	30,455		30,455	(10,377)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/19/2023	05/21/2024	7,623	31,955,464	4191.98	0	2,916,105	0	5,153,837		5,153,837	2,237,732	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	05/19/2023	05/21/2024	4,979	20,871,868	4191.98	0	1,904,668	0	3,366,254		3,366,254	1,461,586	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0BC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2024	604	2,644,542	4378.38	0	121,386	0	273,652		273,652	152,266	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCH	Fixed Annuity Hedge	N/A	Equity/Index	UBS RBC Capital Markets 5493001KJTI1GC8Y1R12	04/06/2023	04/05/2024	266	1,091,935	4105.02	0	60,830	0	160,160		160,160	99,330	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAC	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	08/21/2023	08/21/2025	67	294,785	4399.77	0	42,900	0	52,954		52,954	10,054	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMVMCJFXT09	09/21/2023	09/20/2024	252	1,091,160	4330	0	45,714	0	65,266		65,266	19,551	0	0	0	0	0	0001	

E18.29

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SIFMOBL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/07/2023	08/07/2024	450	2,033,298	4518.44	0	73,269	0	82,910		82,910	9,642	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOBT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	948	3,692,536	3895.08	0	60,163	0	107,105		107,105	46,942	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/21/2023	03/21/2024	9,282	37,154,639	4002.87	0	2,032,359	0	4,162,304		4,162,304	2,129,945	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAOEA	Fixed Annuity Hedge	N/A	Equity/Index	B&A/Merrill Lynch	06/14/2023	06/14/2024	465	2,033,254	4372.59	0	91,698	0	116,070		116,070	24,372	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCM	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/28/2023	04/26/2024	604	2,518,366	4169.48	0	71,260	0	19,549		19,549	(51,711)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	274	1,180,529	4308.5	0	65,093	0	129,609		129,609	64,516	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2023	07/05/2024	461	2,027,916	4398.95	0	69,922	0	99,382		99,382	29,460	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/21/2023	04/19/2024	1,836	7,589,143	4133.52	0	708,815	0	1,299,845		1,299,845	591,030	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/20/2023	10/21/2024	348	1,470,008	4224.16	0	15,751	0	52,734		52,734	36,983	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOBK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	07/21/2023	07/19/2024	793	3,741,207	4717.79	0	215,482	0	231,735		231,735	16,253	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIS1AJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/27/2024	3,460	14,876,962	4299.7	0	1,386,205	0	2,331,528		2,331,528	945,322	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCA	Fixed Annuity Hedge	N/A	Equity/Index	UBS	02/28/2023	02/28/2024	502	1,993,015	3970.15	0	42,650	0	5,288		5,288	(37,362)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVK	Fixed Annuity Hedge	N/A	Equity/Index	B&A/Merrill Lynch	11/14/2023	11/14/2024	25,527	114,761,734	4495.7	0	9,713,817	0	14,118,544		14,118,544	4,404,727	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2024	1,684	6,933,651	4117.37	0	371,553	0	1,126,123		1,126,123	754,571	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBOS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2023	07/28/2025	72	329,921	4582.23	0	45,305	0	46,740		46,740	1,435	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/06/2023	10/07/2024	788	3,395,098	4308.5	0	109,339	0	263,869		263,869	154,531	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2023	09/13/2024	846	3,849,427	4550.15	0	307,990	0	391,835		391,835	83,845	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCS	Fixed Annuity Hedge	N/A	Equity/Index	Int	03/21/2023	03/21/2024	260	1,040,746	4002.87	0	8,518	0	1,200		1,200	(7,318)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCL	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/21/2023	04/19/2024	251	1,037,514	4133.52	0	53,370	0	93,627		93,627	40,257	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISSOZT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2023	07/26/2024	5,787	26,517,365	4582.23	0	2,284,807	0	2,305,749		2,305,749	20,943	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOZC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/27/2024	239	1,027,628	4299.7	0	40,561	0	44,427		44,427	3,866	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/07/2023	11/07/2024	697	3,051,731	4378.38	0	139,561	0	258,985		258,985	119,424	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISSOZH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	3,416	14,577,848	4267.52	0	1,287,660	0	2,122,441		2,122,441	834,781	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/28/2023	11/27/2024	239	1,088,619	4554.89	0	18,833	0	39,485		39,485	20,652	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISSOYT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	60,075	251,833,198	4191.98	0	22,981,109	0	40,616,127		40,616,127	17,635,018	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	04/14/2023	04/12/2024	6,048	25,024,447	4137.64	0	2,327,290	0	4,228,359		4,228,359	1,901,069	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOCY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2023	09/13/2024	238	1,072,214	4505.1	0	50,357	0	63,507		63,507	13,151	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SILMOBH	Fixed Annuity Hedge	N/A	Equity/Index	B&A/Merrill Lynch	01/06/2023	01/05/2024	981	3,821,073	3895.08	0	26,369	0	0		0	(26,369)	0	0	0	0	0	0001	

E18.30

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SBCAOCB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.07/07/2023	.07/05/2024	553	2,432,619	4398.95	0	108,930	0	140,431		140,431	31,501	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJWF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	.01/13/2023	.01/12/2024	15,570	62,265,831	3999.09	0	6,050,353	0	12,099,674		12,099,674	6,049,321	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	.06/07/2023	.06/07/2024	4,370	18,649,062	4267.52	0	1,647,270	0	2,715,183		2,715,183	1,067,913	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCB	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.05/19/2023	.05/21/2024	7,422	31,112,876	4191.98	0	1,518,319	0	2,834,894		2,834,894	1,316,575	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	.05/26/2023	.05/28/2024	2,914	12,254,681	4205.45	0	1,131,072	0	1,949,275		1,949,275	818,204	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	.06/28/2023	.06/28/2024	493	2,157,792	4376.86	0	57,138	0	3,031		3,031	(54,107)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJWL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	.01/20/2023	.01/19/2024	5,092	20,228,530	3972.61	0	1,958,744	0	4,106,532		4,106,532	2,147,788	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/21/2023	.12/20/2024	17,844	84,701,007	4746.75	0	7,048,601	0	7,165,318		7,165,318	116,717	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	.04/06/2023	.04/05/2024	248	1,018,045	4105.02	0	33,800	0	98,436		98,436	64,636	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	.03/07/2023	.03/07/2024	339	1,351,379	3986.37	0	37,153	0	122,343		122,343	85,190	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOJXX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	.04/21/2023	.04/19/2024	9,553	39,487,517	4133.52	0	3,688,076	0	6,763,298		6,763,298	3,075,222	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	.08/07/2023	.08/07/2024	586	2,647,806	4518.44	0	123,114	0	137,567		137,567	14,453	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS11AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHN3JPFQFN3BB653	.09/07/2023	.09/06/2024	5,181	23,061,356	4451.14	0	2,069,406	0	2,772,609		2,772,609	703,202	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLB	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.12/21/2023	.12/20/2024	957	4,724,345	4936.62	0	271,654	0	269,652		269,652	(2,002)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	.04/06/2023	.04/05/2024	1,490	6,116,480	4105.02	0	42,823	0	60,059		60,059	17,236	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	.05/12/2023	.05/14/2024	254	1,047,516	4124.08	0	9,218	0	10,775		10,775	1,558	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVC	Fixed Annuity Hedge	N/A	Equity/Index	BofA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.07/07/2023	.07/05/2024	2,946	12,959,307	4398.95	0	1,142,601	0	1,559,913		1,559,913	417,312	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	.05/05/2023	.05/07/2024	1,019	4,214,839	4136.25	0	43,837	0	77,815		77,815	33,978	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBM	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	.08/07/2023	.08/07/2024	805	3,637,344	4518.44	0	32,027	0	21,690		21,690	(10,338)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	.03/14/2023	.03/14/2024	307	1,203,222	3919.29	0	14,689	0	26,948		26,948	12,259	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	.07/07/2023	.07/05/2024	302	1,328,483	4398.95	0	74,148	0	112,483		112,483	38,335	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/28/2023	.12/27/2024	4,275	20,448,821	4783.35	0	1,679,790	0	1,637,260		1,637,260	(42,530)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCC	Fixed Annuity Hedge	N/A	Equity/Index	UBS RBC Capital Markets 5493001KJT11GC8Y1R12	.05/05/2023	.05/07/2024	986	4,078,343	4136.25	0	81,119	0	198,427		198,427	117,308	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBS	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	.01/27/2023	.01/26/2024	1,144	4,656,721	4070.56	0	231,443	0	309,967		309,967	78,524	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UJ8231	.07/07/2023	.07/05/2024	693	3,048,472	4398.95	0	22,879	0	11,740		11,740	(11,139)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	.02/14/2023	.02/14/2024	1,505	6,224,876	4136.13	0	594,289	0	994,302		994,302	400,014	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFXT09	.02/14/2023	.02/14/2024	1,420	5,873,305	4136.13	0	560,724	0	938,146		938,146	377,422	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	.06/07/2023	.06/07/2024	4,702	20,065,879	4267.52	0	1,772,417	0	2,921,462		2,921,462	1,149,045	0	0	0	0	0	0001	

E1831

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	09/21/2023	09/20/2024	394	1,706,020	4330	0	15,341	0	26,588		26,588	11,248	0	0	0	0	0	0001	
Option 9SMLMOBS				EYKN6V0ZCB8VD91ULB80																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2023	12/27/2024	250	1,195,838	4783.35	0	55,076	0	62,306		62,306	7,230	0	0	0	0	0	0001	
Option 9SMSMODV				4PQUHNSJPFQFNFB8653																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/13/2023	10/14/2025	74	320,256	4327.78	0	46,329	0	64,276		64,276	17,947	0	0	0	0	0	0001	
Option 2SIFSOAA				KB1H1DSRPFMYMCFXT09																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/07/2023	06/07/2024	1,334	5,692,872	4267.52	0	502,851	0	828,845		828,845	325,995	0	0	0	0	0	0001	
Option 9SSGSOGA				02RNE81BXP4ROT8PU41																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/06/2023	04/05/2024	530	2,175,661	4105.02	0	41,340	0	120,266		120,266	78,926	0	0	0	0	0	0001	
Option 9SIFMOBB				KB1H1DSRPFMYMCFXT09																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/14/2023	12/13/2024	403	1,901,979	4719.55	0	81,023	0	90,839		90,839	9,816	0	0	0	0	0	0001	
Option 9SRBAOCG				ES71P3U3RHI1GC71XBU11																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	6,845	28,786,305	4205.45	0	2,656,893	0	4,578,857		4,578,857	1,921,964	0	0	0	0	0	0001	
Option 9SIFSOGD				KB1H1DSRPFMYMCFXT09																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/28/2023	03/28/2024	1,669	6,628,050	3971.27	0	360,571	0	827,637		827,637	467,067	0	0	0	0	0	0001	
Option 9SRBAOBX				ES71P3U3RHI1GC71XBU11																			
S&P 500 OTC Call	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	0		0	(8,221)	0	0	0	0	0	0001	
Option 9SMLMOBJ				EYKN6V0ZCB8VD91ULB80																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/13/2023	10/14/2024	20,707	89,615,340	4327.78	0	8,452,746	0	13,715,003		13,715,003	5,262,256	0	0	0	0	0	0001	
Option 9SBCS1HK				G5GSEF7VJP5170UK5573																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	1,267	5,486,110	4330	0	504,131	0	815,823		815,823	311,692	0	0	0	0	0	0001	
Option 9SIFSO1D				KB1H1DSRPFMYMCFXT09																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/21/2023	11/21/2025	74	335,826	4538.19	0	44,451	0	54,764		54,764	10,313	0	0	0	0	0	0001	
Option 2SLBSOAC				5493001KJTI1GC8Y1R12																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/21/2023	08/21/2024	770	3,523,335	4575.76	0	231,385	0	327,186		327,186	95,801	0	0	0	0	0	0001	
Option 9SRBSOKS				ES71P3U3RHI1GC71XBU11																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/06/2023	04/05/2024	287	1,178,141	4105.02	0	57,876	0	161,910		161,910	104,034	0	0	0	0	0	0001	
Option 9SBLMOC1				5493001KJTI1GC8Y1R12																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/28/2023	03/28/2024	256	1,016,645	3971.27	0	48,945	0	68,659		68,659	19,714	0	0	0	0	0	0001	
Option 9SBLMOCG				5493001KJTI1GC8Y1R12																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/21/2023	03/21/2024	354	1,417,016	4002.87	0	41,838	0	83,222		83,222	41,384	0	0	0	0	0	0001	
Option 9SBLMOCF				5493001KJTI1GC8Y1R12																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/05/2023	05/07/2024	1,655	6,845,494	4136.25	0	93,809	0	194,307		194,307	100,498	0	0	0	0	0	0001	
Option 9SBLMOCR				5493001KJTI1GC8Y1R12																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/07/2023	03/07/2024	385	1,534,752	3986.37	0	81,343	0	165,940		165,940	84,597	0	0	0	0	0	0001	
Option 9SSGAOBA				02RNE81BXP4ROT8PU41																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/07/2023	11/07/2024	1,095	4,794,326	4378.38	0	65,661	0	186,177		186,177	120,516	0	0	0	0	0	0001	
Option 9SSGM0AL				02RNE81BXP4ROT8PU41																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/21/2023	08/21/2024	6,805	29,940,435	4399.77	0	1,473,078	0	2,093,913		2,093,913	620,834	0	0	0	0	0	0001	
Option 9SIFFAOAG				KB1H1DSRPFMYMCFXT09																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/28/2023	12/26/2025	129	617,052	4783.35	0	78,396	0	77,390		77,390	(1,007)	0	0	0	0	0	0001	
Option 2SSGSOAG				02RNE81BXP4ROT8PU41																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/21/2023	04/19/2024	346	1,430,198	4133.52	0	21,008	0	17,557		17,557	(3,451)	0	0	0	0	0	0001	
Option 9SMLMOBO				EYKN6V0ZCB8VD91ULB80																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2023	07/05/2024	945	4,157,008	4398.95	0	154,649	0	221,734		221,734	67,085	0	0	0	0	0	0001	
Option 9SIFMOBG				KB1H1DSRPFMYMCFXT09																			
S&P 500 OTC Call	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	255,248		255,248	142,370	0	0	0	0	0	0001	
Option 9SRBMOBA				ES71P3U3RHI1GC71XBU11																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	07/07/2023	07/05/2024	484	2,129,092	4398.95	0	36,430	0	40,248		40,248	3,818	0	0	0	0	0	0001	
Option 9SCTMOBG				5493008G0WFHX1UUR231																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/06/2023	10/07/2024	4,722	20,344,737	4308.5	0	1,906,964	0	3,178,473		3,178,473	1,271,509	0	0	0	0	0	0001	
Option 9SMLSOVG				EYKN6V0ZCB8VD91ULB80																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/07/2023	06/07/2024	843	3,597,519	4267.52	0	157,618	0	316,502		316,502	158,883	0	0	0	0	0	0001	
Option 9SBLMOCU				5493001KJTI1GC8Y1R12																			
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/06/2023	04/05/2024	837	3,435,902	4105.02	0	148,043	0	424,062		424,062	276,019	0	0	0	0	0	0001	
Option 9SBLMOCJ				5493001KJTI1GC8Y1R12																			

E18.32



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SMSMOCT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	09/07/2023	09/06/2024	714	3,178,114	4451.14	0	51,140	0	78,264		78,264	27,124	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1D5PRFMYMCFXT09	06/07/2023	06/07/2024	536	2,287,391	4267.52	0	70,924	0	130,388		130,388	59,463	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/07/2023	03/07/2024	2,113	8,423,200	3986.37	0	828,009	0	1,732,767		1,732,767	904,759	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8V091ULB80	03/07/2023	03/07/2024	1,062	4,233,525	3986.37	0	55,056	0	149,055		149,055	93,999	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1D5PRFMYMCFXT09	05/26/2023	05/28/2024	1,279	5,378,771	4205.45	0	265,712	0	487,272		487,272	221,560	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	11/28/2023	11/27/2024	5,769	26,277,160	4554.89	0	2,223,939	0	2,993,159		2,993,159	769,220	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSGOG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	1,335	5,496,689	4117.37	0	539,151	0	1,131,127		1,131,127	591,975	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	06/07/2023	06/07/2024	1,417	6,047,076	4267.52	0	534,138	0	880,415		880,415	346,278	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	07/07/2023	07/05/2024	569	2,503,003	4398.95	0	32,038	0	29,814		29,814	(2,224)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	01/06/2023	01/05/2024	325	1,265,901	3895.08	0	72,537	0	130,841		130,841	58,305	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1D5PRFMYMCFXT09	04/06/2023	04/05/2024	1,743	7,155,050	4105.02	0	96,597	0	249,483		249,483	152,886	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2023	02/14/2024	533	2,204,557	4136.13	0	59,731	0	29,937		29,937	(29,794)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYJLH8C3868	04/06/2023	04/05/2024	728	2,988,455	4105.02	0	13,749	0	6,278		6,278	(7,471)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	10/27/2023	10/28/2025	99	407,620	4117.37	0	59,570	0	102,003		102,003	42,433	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/07/2023	06/07/2024	1,076	4,591,852	4267.52	0	57,416	0	75,248		75,248	17,832	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	09/21/2023	09/20/2024	7,160	31,002,800	4330	0	1,460,568	0	2,947,451		2,947,451	1,486,882	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	02/14/2023	02/14/2024	296	1,224,294	4136.13	0	63,051	0	70,703		70,703	7,652	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMODC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/21/2023	11/21/2024	235	1,066,475	4538.19	0	47,551	0	73,602		73,602	26,051	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHN3JPF6FNF3BB653	04/06/2023	04/05/2024	5,375	22,064,483	4105.02	0	2,056,113	0	3,897,440		3,897,440	1,841,327	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	11/28/2023	11/27/2024	7,226	32,913,635	4554.89	0	2,785,609	0	3,749,101		3,749,101	963,492	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/07/2023	02/07/2024	571	2,377,644	4164	0	36,164	0	16,871		16,871	(19,293)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/07/2023	03/07/2024	532	2,120,749	3986.37	0	37,316	0	118,607		118,607	81,291	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHN3JPF6FNF3BB653	02/28/2023	02/28/2024	7,570	30,054,036	3970.15	0	2,953,827	0	6,290,056		6,290,056	3,336,229	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	12/07/2023	12/06/2024	349	1,600,371	4585.59	0	71,056	0	111,358		111,358	40,301	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSGOM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/28/2023	07/26/2024	4,470	20,482,568	4582.23	0	1,764,832	0	1,781,009		1,781,009	16,177	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	11/21/2023	11/21/2024	399	1,810,738	4538.19	0	32,059	0	70,948		70,948	38,889	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMDR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	12/07/2023	12/06/2024	683	3,131,958	4585.59	0	107,690	0	176,665		176,665	68,974	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	04/21/2023	04/19/2024	7,651	31,625,562	4133.52	0	2,953,781	0	5,416,727		5,416,727	2,462,946	0	0	0	0	0	0001	

E18.33

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SCTMOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup RBC Capital Markets	09/28/2023	09/27/2024	251	1,079,225	4299.7	0	15,741	0	16,628		16,628	887	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJS	Fixed Annuity Hedge	N/A	Equity/Index		01/20/2023	01/19/2024	1,670	6,634,259	3972.61	0	654,139	0	1,346,800		1,346,800	692,661	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	3,679	16,108,060	4378.38	0	1,414,795	0	2,353,273		2,353,273	938,478	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMODP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2023	12/06/2024	675	3,095,273	4585.59	0	148,529	0	216,970		216,970	68,441	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOCA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	749	3,196,372	4267.52	0	14,381	0	1,782		1,782	(12,599)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2023	08/28/2024	2,769	12,275,835	4433.31	0	1,123,253	0	1,503,196		1,503,196	379,942	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSC1GX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2023	06/21/2024	4,998	21,819,719	4365.69	0	1,945,226	0	2,731,267		2,731,267	786,041	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCO	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/05/2023	05/07/2024	824	3,408,270	4136.25	0	155,022	0	410,084		410,084	255,062	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2023	06/14/2024	1	4,373	4372.59	0	382	0	535		535	152	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMODD	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/28/2023	11/27/2024	246	1,120,503	4554.89	0	47,126	0	69,115		69,115	21,990	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	03/07/2023	03/07/2024	1,012	4,034,206	3986.37	0	41,557	0	105,874		105,874	64,317	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/14/2023	03/14/2024	20,882	81,842,614	3919.29	0	7,973,827	0	18,580,691		18,580,691	10,606,864	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2023	11/21/2024	6,938	31,485,962	4538.19	0	1,378,164	0	2,335,963		2,335,963	957,799	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSODB	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/28/2023	03/28/2024	2,436	9,674,014	3971.27	0	942,927	0	2,065,766		2,065,766	1,122,839	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOCO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/21/2023	08/21/2024	233	1,025,146	4399.77	0	49,886	0	57,143		57,143	7,256	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	5,755	23,995,357	4169.48	0	2,211,432	0	3,909,779		3,909,779	1,698,347	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2024	6,169	25,400,056	4117.37	0	2,491,404	0	5,226,907		5,226,907	2,735,503	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMOBX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2023	02/07/2024	454	1,890,456	4164	0	78,032	0	161,575		161,575	83,543	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/06/2023	01/05/2024	548	2,134,504	3895.08	0	17,289	0	0		0	(17,289)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/28/2023	03/28/2024	1,694	6,727,331	3971.27	0	655,713	0	1,436,538		1,436,538	780,825	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	3,861	16,882,570	4372.59	0	1,476,617	0	2,065,256		2,065,256	588,639	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBSCSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	09/21/2023	09/19/2025	106	458,980	4330	0	66,300	0	90,648		90,648	24,348	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBT	Fixed Annuity Hedge	N/A	Equity/Index		02/07/2023	02/07/2024	434	1,807,176	4164	0	91,262	0	85,912		85,912	(5,349)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	260	1,125,800	4330	0	29,744	0	45,214		45,214	15,470	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	05/26/2023	05/28/2024	1,278	5,374,565	4205.45	0	496,057	0	854,898		854,898	358,842	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/20/2023	10/21/2024	7,688	32,475,342	4224.16	0	1,702,661	0	4,281,430		4,281,430	2,578,768	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSCSHQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2023	11/21/2024	6,161	27,959,789	4538.19	0	2,370,185	0	3,243,023		3,243,023	872,838	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	05/26/2023	05/28/2024	262	1,101,828	4205.45	0	12,980	0	0		0	(12,980)	0	0	0	0	0	0001	

E18.34

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SRBSOKD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	04/21/2023	04/19/2024	891	3,830,284	4298.86	0	255,598	0	494,302		494,302	238,704	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	05/12/2023	05/14/2024	3,062	12,627,933	4124.08	0	1,164,975	0	2,246,305		2,246,305	1,081,330	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	01/27/2023	01/26/2024	6,033	24,557,688	4070.56	0	2,238,814	0	4,301,676		4,301,676	2,062,861	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	12/28/2023	12/27/2024	1,390	6,648,857	4783.35	0	286,562	0	268,420		268,420	(18,143)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	03/14/2023	03/14/2024	1,018	4,029,733	3958.48	0	364,178	0	866,952		866,952	502,774	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFQFN3BB653	03/28/2023	03/28/2024	5,241	20,813,426	3971.27	0	2,028,686	0	4,444,450		4,444,450	2,415,764	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	07/14/2023	07/12/2024	497	2,239,194	4505.42	0	96,733	0	83,623		83,623	(13,110)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	05/12/2023	05/14/2024	338	1,393,939	4124.08	0	43,771	0	87,972		87,972	44,201	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/07/2023	06/07/2024	2,854	12,179,502	4267.52	0	1,075,814	0	1,773,257		1,773,257	697,443	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	08/07/2023	08/07/2024	475	2,146,259	4518.44	0	25,537	0	21,386		21,386	(4,150)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	3,740	16,849,074	4505.1	0	1,473,437	0	1,862,399		1,862,399	388,963	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSRPFMYMCJFXT09	11/07/2023	11/07/2024	5,122	22,426,062	4378.38	0	1,969,715	0	3,276,289		3,276,289	1,306,574	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	01/20/2023	01/19/2024	919	3,796,858	4131.51	0	273,081	0	595,821		595,821	322,740	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	11/28/2023	11/27/2024	3,627	16,520,586	4554.89	0	1,398,202	0	1,881,814		1,881,814	483,613	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAOEE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	09/14/2023	09/13/2024	483	2,175,963	4505.1	0	96,832	0	119,942		119,942	23,110	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	04/14/2023	04/12/2024	5,816	24,064,514	4137.64	0	2,240,347	0	4,066,160		4,066,160	1,825,813	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFHX1UJ8231	08/07/2023	08/07/2024	231	1,043,760	4518.44	0	3,960	0	0		0	(3,960)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	09/07/2023	09/06/2024	493	2,194,412	4451.14	0	15,785	0	22,653		22,653	6,867	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/21/2023	08/21/2024	16,655	73,278,169	4399.77	0	6,862,062	0	9,403,634		9,403,634	2,541,572	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGM0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2024	1,543	6,755,840	4378.38	0	79,020	0	242,573		242,573	163,553	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SULMOCN	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1GC8Y1R12	05/05/2023	05/07/2024	555	2,295,619	4136.25	0	122,387	0	315,133		315,133	192,746	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/21/2023	06/21/2024	62,155	271,349,462	4365.69	0	24,190,776	0	33,965,962		33,965,962	9,775,187	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLSOAA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	08/28/2023	08/28/2025	81	359,098	4433.31	0	51,114	0	62,373		62,373	11,259	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	01/06/2023	01/05/2024	2,207	8,596,442	3895.08	0	889,251	0	1,936,042		1,936,042	1,046,790	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	01/06/2023	01/05/2024	378	1,472,340	3895.08	0	82,011	0	238,135		238,135	156,124	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	11/07/2023	11/07/2024	706	3,091,136	4378.38	0	52,846	0	135,025		135,025	82,179	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	05/19/2023	05/21/2024	1,534	6,430,497	4191.98	0	591,602	0	1,037,123		1,037,123	445,520	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/28/2023	06/28/2024	4,620	20,221,093	4376.86	0	1,748,594	0	2,506,605		2,506,605	758,012	0	0	0	0	0	0001	

E18.35

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 OTC Call Option 9SMLA0EB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.07/21/2023	.07/19/2024	6,728	30,520,496	4536.34	0	1,321,514	0	1,010,763		1,010,763	(310,751)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SMSMOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.07/21/2023	.07/19/2024	228	1,034,286	4536.34	0	32,857	0	13,345		13,345	(19,512)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/07/2023	.08/07/2024	5,234	23,649,515	4518.44	0	2,129,652	0	2,397,599		2,397,599	267,947	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/21/2023	.02/21/2024	1,415	5,656,236	3997.34	0	569,014	0	1,132,870		1,132,870	563,856	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	.12/21/2023	.12/20/2024	298	1,414,532	4746.75	0	23,879	0	48,837		48,837	24,958	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOBU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	.01/20/2023	.01/19/2024	431	1,712,195	3972.61	0	31,712	0	48,056		48,056	16,344	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/07/2023	.08/07/2024	290	1,310,348	4518.44	0	73,558	0	85,263		85,263	11,705	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.05/26/2023	.05/28/2024	4,839	20,350,173	4205.45	0	1,878,262	0	3,236,974		3,236,974	1,358,712	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.10/27/2023	.10/28/2024	3,119	12,842,077	4117.37	0	1,259,635	0	2,642,685		2,642,685	1,383,050	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.01/13/2023	.01/12/2024	214	855,805	3999.09	0	45,272	0	67,356		67,356	22,084	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOWD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/06/2023	.01/05/2024	5,238	20,402,429	3895.08	0	2,110,511	0	4,594,919		4,594,919	2,484,407	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.07/21/2023	.07/19/2024	1,334	6,051,478	4536.34	0	517,405	0	571,563		571,563	54,158	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.10/06/2023	.10/07/2025	74	318,829	4308.5	0	46,278	0	65,061		65,061	18,783	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOBU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.01/06/2023	.01/05/2024	528	2,056,602	3895.08	0	27,150	0	30,235		30,235	3,085	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.07/07/2023	.07/05/2024	370	1,627,612	4398.95	0	42,485	0	57,053		57,053	14,569	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.02/14/2023	.02/14/2024	13,952	57,707,286	4136.13	0	5,509,314	0	9,217,614		9,217,614	3,708,299	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLP	Fixed Annuity Hedge	N/A	Equity/Index	Int RBC Capital Markets E58DKGMLJYYJLN8C3868	.05/19/2023	.05/21/2024	847	3,692,632	4359.66	0	236,474	0	445,350		445,350	208,877	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLC	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI GCT1XBU11	.12/21/2023	.12/20/2024	1,364	6,474,567	4746.75	0	547,100	0	547,719		547,719	618	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	.01/06/2023	.01/05/2024	306	1,191,894	3895.08	0	4,887	0	0		0	(4,887)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.09/07/2023	.09/06/2024	517	2,301,239	4451.14	0	69,975	0	106,804		106,804	36,830	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1U08231	.05/19/2023	.05/21/2024	267	1,119,259	4191.98	0	13,318	0	2,472		2,472	(10,846)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/20/2023	.01/19/2024	6,989	27,764,571	3972.61	0	1,475,378	0	2,474,404		2,474,404	999,026	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.09/21/2023	.09/20/2024	916	4,124,931	4503.2	0	260,584	0	462,512		462,512	201,928	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.10/27/2023	.10/28/2024	5,195	21,389,737	4117.37	0	2,098,046	0	4,401,651		4,401,651	2,303,605	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0BB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.10/06/2023	.10/07/2024	566	2,438,611	4308.5	0	122,177	0	259,784		259,784	137,607	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	.09/14/2023	.09/13/2024	20,977	94,503,483	4505.1	0	8,264,246	0	10,445,868		10,445,868	2,181,622	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	19,787	93,385,736	4719.55	0	7,560,836	0	8,192,173		8,192,173	631,337	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI GCT1XBU11	.09/14/2023	.09/13/2024	436	1,964,224	4505.1	0	34,570	0	40,078		40,078	5,507	0	0	0	0	0	0	0001	

E18.36

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SSG50G1	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0T8PU41	.06/28/2023	.06/28/2024	6,770	29,631,342	4376.86	0	2,562,333	0	3,673,099		3,673,099	1,110,766	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 5493008G0IWFHX1UU8231	.03/14/2023	.03/14/2024	266	1,042,531	3919.29	0	43,104	0	110,589		110,589	67,485	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOCV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFQFNF3BB653	.09/07/2023	.09/06/2024	827	3,681,093	4451.14	0	33,493	0	49,965		49,965	16,472	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOOU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8V091ULB80	.01/13/2023	.01/12/2024	5,085	20,335,373	3999.09	0	1,975,982	0	3,951,627		3,951,627	1,975,645	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.03/28/2023	.03/28/2024	6,352	25,225,507	3971.27	0	2,458,732	0	5,386,595		5,386,595	2,927,863	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RH1GCT1XBU11	.04/06/2023	.04/05/2024	476	1,953,990	4105.02	0	100,046	0	181,969		181,969	81,924	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RH1GCT1XBU11	.04/21/2023	.04/19/2024	7,529	31,121,272	4133.52	0	1,559,176	0	2,879,770		2,879,770	1,320,595	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.08/14/2023	.08/14/2024	2,490	11,179,403	4489.72	0	1,011,614	0	1,211,275		1,211,275	199,660	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSOODD	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	.03/28/2023	.03/28/2024	3,559	14,133,750	3971.27	0	1,377,617	0	3,018,087		3,018,087	1,640,470	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 5493008G0IWFHX1UU8231	.08/28/2023	.08/28/2024	395	1,751,157	4433.31	0	50,119	0	19,561		19,561	(30,558)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RH1GCT1XBU11	.03/14/2023	.03/14/2024	1,940	7,603,423	3919.29	0	740,792	0	1,726,202		1,726,202	985,409	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/21/2023	.06/21/2024	7,328	31,991,776	4365.69	0	1,464,281	0	1,945,969		1,945,969	481,688	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1B	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.09/21/2023	.09/20/2024	6,359	27,534,470	4330	0	2,530,205	0	4,094,570		4,094,570	1,564,365	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8V091ULB80	.12/28/2023	.12/27/2024	373	1,784,190	4783.35	0	25,483	0	53,560		53,560	28,077	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFQFNF3BB653	.12/21/2023	.12/20/2024	211	1,001,564	4746.75	0	36,194	0	49,644		49,644	13,450	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.04/28/2023	.04/26/2024	1,259	5,249,375	4169.48	0	260,374	0	454,546		454,546	194,173	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFQFNF3BB653	.10/06/2023	.10/07/2024	604	2,602,334	4308.5	0	101,042	0	225,515		225,515	124,473	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 5493008G0IWFHX1UU8231	.05/05/2023	.05/07/2024	864	3,573,720	4136.25	0	17,868	0	9,517		9,517	(8,351)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/21/2023	.12/20/2024	7,155	33,962,996	4746.75	0	1,528,666	0	1,530,869		1,530,869	2,203	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSMOBZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	.07/28/2023	.07/26/2024	262	1,200,544	4582.23	0	56,449	0	9,678		9,678	(46,772)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.09/07/2023	.09/06/2024	1,293	5,755,324	4451.14	0	516,453	0	691,948		691,948	175,495	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLN	Fixed Annuity Hedge	N/A	Equity/Index	Int ..... E58DKGMLJYYJLN8C3868	.05/05/2023	.05/07/2024	2,530	10,464,713	4136.25	0	969,831	0	1,815,051		1,815,051	845,220	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFQFNF3BB653	.11/07/2023	.11/07/2024	518	2,268,001	4378.38	0	65,121	0	137,071		137,071	71,951	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.08/07/2023	.08/07/2024	434	1,961,003	4518.44	0	57,416	0	64,604		64,604	7,189	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.12/28/2023	.12/27/2024	5,974	28,575,733	4783.35	0	2,347,384	0	2,287,951		2,287,951	(59,432)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSMOCP	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	.05/05/2023	.05/07/2024	756	3,127,005	4136.25	0	122,971	0	321,789		321,789	198,818	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISSOYV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNGJPFQFNF3BB653	.05/19/2023	.05/21/2024	7,045	29,532,499	4191.98	0	2,694,996	0	4,763,056		4,763,056	2,068,060	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RH1GCT1XBU11	.08/14/2023	.08/14/2025	28	125,712	4489.72	0	17,859	0	20,236		20,236	2,377	0	0	0	0	0	0001	

E18.37

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 OTC Call Option 9SBCS1GV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	4,123	17,594,985	4267.52	0	1,554,163	0	2,561,716		2,561,716	1,007,553	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCA0CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/28/2023	09/27/2024	1,382	5,942,185	4299.7	0	291,643	0	624,024		624,024	332,380	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOX	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/21/2023	03/21/2024	8,364	33,480,005	4002.87	0	3,246,828	0	6,799,964		6,799,964	3,553,136	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/28/2023	07/26/2024	380	1,741,247	4582.23	0	41,121	0	277		277	(40,844)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/21/2023	03/21/2024	1,152	4,795,753	4162.98	0	343,081	0	759,277		759,277	416,196	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCK	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/06/2023	04/05/2024	1,033	4,240,486	4105.02	0	47,089	0	112,556		112,556	65,467	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/06/2023	01/05/2024	616	2,399,369	3895.08	0	58,019	0	148,478		148,478	90,459	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG6GQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/27/2023	10/28/2024	1,891	7,785,947	4117.37	0	763,697	0	1,602,218		1,602,218	838,521	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	4,786	20,127,284	4205.45	0	1,857,690	0	3,201,521		3,201,521	1,343,831	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/21/2023	04/19/2024	63,394	262,040,367	4133.52	0	24,474,186	0	44,881,452		44,881,452	20,407,266	0	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	3986.37	0	2,025,937	0	4,239,663		4,239,663	2,213,726	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/21/2023	12/20/2024	4,075	19,343,006	4746.75	0	1,609,676	0	1,636,330		1,636,330	26,654	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	3,359	14,126,107	4205.45	0	1,303,799	0	2,246,951		2,246,951	943,152	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	3,530	13,749,632	3895.08	0	1,422,319	0	3,096,614		3,096,614	1,674,295	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMODB	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2023	11/07/2024	293	1,282,865	4378.38	0	66,258	0	121,729		121,729	55,471	0	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	4105.02	0	970,485	0	1,839,592		1,839,592	869,106	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/21/2023	03/21/2024	1,648	6,596,730	4002.87	0	649,778	0	1,339,830		1,339,830	690,052	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/07/2023	08/07/2024	535	2,417,365	4518.44	0	112,650	0	98,856		98,856	(13,794)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/21/2023	08/21/2024	1,233	5,424,916	4399.77	0	508,637	0	696,168		696,168	187,531	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAOED	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	09/07/2023	09/06/2024	499	2,221,119	4451.14	0	103,503	0	142,109		142,109	38,607	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	01/13/2023	01/12/2024	1,893	7,570,277	3999.09	0	735,602	0	1,471,078		1,471,078	735,476	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHII	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	1,419	6,144,270	4330	0	557,284	0	913,696		913,696	356,412	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOVR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/27/2023	01/26/2024	4,353	17,719,148	4070.56	0	1,615,375	0	3,103,795		3,103,795	1,488,419	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/20/2023	10/21/2024	292	1,233,455	4224.16	0	42,562	0	92,589		92,589	50,027	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOCB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/21/2023	06/21/2024	230	1,004,109	4365.69	0	39,734	0	30,874		30,874	(8,861)	0	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	63,009		63,009	20,664	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG6OFW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	04/14/2023	04/12/2024	742	3,100,833	4179.02	0	265,106	0	489,888		489,888	224,782	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/07/2023	07/05/2024	325	1,429,659	4398.95	0	6,247	0	8		8	(6,238)	0	0	0	0	0	0	0001	

E18.38

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SUBMODA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G8Y1R12	11/07/2023	11/07/2024	307	1,344,163	4378.38	0	77,504	0	141,638		141,638	64,134	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	10/13/2023	10/14/2024	243	1,051,651	4327.78	0	53,001	0	104,639		104,639	51,639	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOWP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFQFNF3BB653	01/27/2023	01/26/2024	5,178	21,077,360	4070.56	0	1,921,528	0	3,692,040		3,692,040	1,770,511	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKK	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1G71XBU11	08/07/2023	08/07/2024	1,147	5,182,651	4518.44	0	466,701	0	525,420		525,420	58,719	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB EYKN6V0ZCB8VD91ULB80	10/20/2023	10/21/2024	81,370	343,719,899	4224.16	0	33,559,437	0	61,247,938		61,247,938	27,688,501	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCR	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2024	1,229	5,117,556	4164	0	45,529	0	0		0	(45,529)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOVCV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	02/07/2023	02/07/2024	2,760	11,492,640	4164	0	1,070,404	0	1,734,074		1,734,074	663,670	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTD8PU41	10/20/2023	10/21/2025	59	249,225	4224.16	0	36,795	0	55,907		55,907	19,112	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSOBY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/28/2023	02/28/2024	1,324	5,256,479	3970.15	0	280,383	0	569,672		569,672	289,289	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G8Y1R12	05/19/2023	05/21/2024	264	1,106,683	4191.98	0	47,522	0	62,353		62,353	14,831	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOOWX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/14/2023	02/14/2024	3,613	14,943,838	4136.13	0	1,426,688	0	2,386,987		2,386,987	960,299	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSRPFMYMCFXT09	11/07/2023	11/07/2024	4,666	20,429,521	4378.38	0	1,794,356	0	2,984,608		2,984,608	1,190,253	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKM	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1G71XBU11	08/07/2023	08/07/2024	4,701	21,241,186	4518.44	0	1,912,780	0	2,153,441		2,153,441	240,661	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOB1	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1G71XBU11	12/07/2023	12/06/2024	940	4,310,455	4585.59	0	58,622	0	146,803		146,803	88,181	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS11AP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	10/06/2023	10/07/2024	5,038	21,706,223	4308.5	0	2,034,580	0	3,391,179		3,391,179	1,356,599	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS11AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFQFNF3BB653	08/28/2023	08/28/2024	6,736	29,862,776	4433.31	0	2,732,479	0	3,656,745		3,656,745	924,266	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1G71XBU11	12/07/2023	12/06/2024	1,446	6,630,763	4585.59	0	64,318	0	192,565		192,565	128,247	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	05/19/2023	05/21/2024	8,139	34,118,525	4191.98	0	3,113,496	0	5,502,699		5,502,699	2,389,204	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	10/20/2023	10/21/2024	1,264	5,339,338	4224.16	0	521,312	0	951,424		951,424	430,113	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOJV	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI1G71XBU11	03/14/2023	03/14/2024	1,320	5,173,463	3919.29	0	504,044	0	1,174,529		1,174,529	670,485	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	09/07/2023	09/06/2024	412	1,833,870	4451.14	0	101,908	0	145,827		145,827	43,919	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G8Y1R12	03/07/2023	03/07/2024	529	2,108,790	3986.37	0	99,065	0	316,857		316,857	217,792	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	10/06/2023	10/07/2024	283	1,219,306	4308.5	0	21,791	0	65,359		65,359	43,568	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UU8231	08/07/2023	08/07/2024	609	2,751,730	4518.44	0	38,806	0	35,366		35,366	(3,440)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOIH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/13/2023	01/12/2024	3,008	12,029,263	3999.09	0	1,168,880	0	2,337,561		2,337,561	1,168,681	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOFZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/12/2023	05/14/2024	1,680	6,928,454	4124.08	0	639,176	0	1,232,460		1,232,460	593,284	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	17,320	77,761,950	4489.72	0	7,036,610	0	8,425,412		8,425,412	1,388,802	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/14/2023	08/14/2024	5,315	23,862,862	4489.72	0	2,159,329	0	2,585,512		2,585,512	426,183	0	0	0	0	0	0001	

E18.39

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 OTC Call Option 9SM5MODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/07/2023	12/06/2024	347	1,591,200	4585.59	0	84,329	0	119,750		119,750	35,421	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS16J	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	17,073	70,571,587	4133.52	0	6,591,283	0	12,087,280		12,087,280	5,495,997	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOCF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	07/07/2023	07/05/2024	775	3,409,186	4398.95	0	160,543	0	241,223		241,223	80,680	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFA0AP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/14/2023	08/14/2024	461	2,069,761	4489.72	0	96,036	0	100,608		100,608	4,573	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/14/2023	09/13/2024	1,157	5,212,401	4505.1	0	455,820	0	576,149		576,149	120,329	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	11/28/2023	11/27/2024	1,111	5,060,483	4554.89	0	428,288	0	576,426		576,426	148,137	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/12/2023	05/14/2024	351	1,447,552	4124.08	0	73,391	0	152,674		152,674	79,284	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOYL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/05/2023	05/07/2024	4,880	20,184,900	4136.25	0	1,870,663	0	3,500,968		3,500,968	1,630,305	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BX4R0T8PU41	06/14/2023	06/14/2024	977	4,272,020	4372.59	0	373,648	0	522,599		522,599	148,951	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOXZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/28/2023	04/26/2024	5,073	21,151,772	4169.48	0	1,949,365	0	3,446,448		3,446,448	1,497,083	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBACE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	10/13/2023	10/14/2024	408	1,765,734	4327.78	0	88,287	0	184,098		184,098	95,811	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOYR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/12/2023	05/14/2024	2,416	9,963,777	4124.08	0	919,196	0	1,772,395		1,772,395	853,199	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	12/21/2023	12/19/2025	97	460,435	4746.75	0	58,772	0	60,023		60,023	1,251	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/14/2023	08/14/2024	4,725	21,213,927	4489.72	0	1,919,630	0	2,298,503		2,298,503	378,874	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYK6V0ZCB8VD91ULB80	08/14/2023	08/14/2024	358	1,607,320	4489.72	0	22,504	0	25,350		25,350	2,846	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOYZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/19/2023	05/21/2024	38,422	161,064,256	4191.98	0	14,697,963	0	25,976,743		25,976,743	11,278,779	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/07/2023	06/07/2024	241	1,028,472	4267.52	0	54,197	0	109,434		109,434	55,237	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOYN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	05/12/2023	05/14/2024	17,625	72,686,910	4124.08	0	6,705,643	0	12,929,825		12,929,825	6,224,182	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOZR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	07/21/2023	07/19/2024	71,681	325,169,388	4536.34	0	27,831,510	0	30,712,307		30,712,307	2,880,797	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOYF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/28/2023	04/26/2024	3,749	15,631,381	4169.48	0	1,440,601	0	2,546,961		2,546,961	1,106,360	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/07/2023	06/07/2024	710	3,029,939	4267.52	0	27,875	0	24,688		24,688	(3,186)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/28/2023	08/28/2024	6,760	29,969,176	4433.31	0	2,742,215	0	3,669,774		3,669,774	927,559	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1U08231	02/07/2023	02/07/2024	1,941	8,082,324	4164	0	752,773	0	1,219,506		1,219,506	466,733	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1U08231	02/07/2023	02/07/2024	1,423	5,925,372	4164	0	551,879	0	894,053		894,053	342,175	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	11/07/2023	11/07/2024	838	3,669,082	4378.38	0	74,049	0	176,640		176,640	102,591	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/07/2023	06/07/2024	1,151	4,911,916	4267.52	0	174,867	0	333,083		333,083	158,216	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5MOCF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/21/2023	08/21/2024	276	1,214,337	4399.77	0	23,444	0	23,752		23,752	308	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM5SOZZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/21/2023	08/21/2024	6,501	28,602,905	4399.77	0	2,678,491	0	3,670,551		3,670,551	992,060	0	0	0	0	0	0	0001	

E18.40



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
US Pacesetter Option 9USGSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/13/2023	.01/12/2024	105,068	34,354,084	326.97	0	724,873	0	233,953		233,953	(490,920)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	6,395	2,096,601	327.85	0	40,878	0	41,788		41,788	910	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBL	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	572,065		572,065	(242,874)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.06/14/2023	.06/14/2024	153,715	50,953,448	331.48	0	1,075,115	0	514,043		514,043	(561,071)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.10/13/2023	.10/14/2024	3,319	1,061,416	319.8	0	20,651	0	34,745		34,745	14,095	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	6,629	2,173,318	327.85	0	42,374	0	43,318		43,318	944	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCCF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.10/13/2023	.10/14/2024	341,114	109,088,257	319.8	0	2,301,769	0	3,571,000		3,571,000	1,269,231	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCCN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.11/14/2023	.11/14/2024	6,500	2,092,025	321.85	0	40,677	0	61,128		61,128	20,451	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.02/14/2023	.02/14/2024	49,482	16,150,430	326.39	0	340,773	0	180,076		180,076	(160,696)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2023	.09/13/2024	190,405	62,096,783	326.13	0	1,304,032	0	1,262,142		1,262,142	(41,890)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	340,885	111,759,147	327.85	0	2,369,294	0	2,227,529		2,227,529	(141,766)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBP	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	22,325		22,325	(24,371)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	7,818	2,563,131	327.85	0	49,974	0	51,087		51,087	1,113	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/14/2023	.07/12/2024	333	110,280	331.17	0	2,138	0	1,260		1,260	(879)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBM	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	15,324		15,324	(6,505)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.08/14/2023	.08/14/2024	216,444	70,861,601	327.39	0	1,495,177	0	1,242,280		1,242,280	(252,896)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.03/14/2023	.03/14/2024	43,749	14,118,240	322.71	0	299,309	0	289,906		289,906	(9,403)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.10/13/2023	.10/14/2024	4,518	1,444,856	319.8	0	28,111	0	47,297		47,297	19,186	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCCG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.10/13/2023	.10/14/2024	8,859	2,833,108	319.8	0	55,121	0	92,742		92,742	37,621	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBA	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	6,691		6,691	(14,041)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/14/2023	.07/12/2024	3,038	1,006,094	331.17	0	19,506	0	11,491		11,491	(8,015)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBJ	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	18,396		18,396	(5,730)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/14/2023	.07/12/2024	164,343	54,425,471	331.17	0	1,142,937	0	621,624		621,624	(521,314)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCCM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.11/14/2023	.11/14/2024	276,950	89,136,358	321.85	0	1,880,491	0	2,604,517		2,604,517	724,027	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBD	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	7,621		7,621	(5,644)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBG	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	12,219		12,219	591	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2023	.09/13/2024	1,359	443,211	326.13	0	8,593	0	9,008		9,008	416	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.08/14/2023	.08/14/2024	3,694	1,209,379	327.39	0	25,519	0	21,202		21,202	(4,317)	0	0	0	0	0	0001	
US Pacesetter Option 9USGSOBI	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	362,697		362,697	(113,044)	0	0	0	0	0	0001	

E18.41

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
US Pacemaker Option 9USGSOCA .....	Fixed Annuity Hedge .	N/A .....	Equity/Index	Societe Generale ..	02RNE81BXP4R0TD8PU41	.09/14/2023	.09/13/2024	5,492	1,791,106	326.13	0	34,724	36,405		36,405	1,681	0	0	0	0	0	0001	
CASH MARGIN .....				CASH .....		12/31/2023	01/01/2024	0	0	0	0	0	1,305,476		1,305,476	0	0	0	0	0	0	0	
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											0	1,428,759,988	0	2,241,269,194	XXX	2,241,269,194	812,509,234	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	1,428,759,988	0	2,241,269,194	XXX	2,241,269,194	812,509,234	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											0	1,428,759,988	0	2,241,269,194	XXX	2,241,269,194	812,509,234	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options											0	1,428,759,988	0	2,241,269,194	XXX	2,241,269,194	812,509,234	0	0	0	0	XXX	XXX
Credit Suisse Balanced Trend 5 9C CSSOKD ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.11/14/2023	.11/14/2024	9,033	2,414,882	267.34	0	(7,946)	(23,406)		(23,406)	(15,460)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOJM ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.09/14/2023	.09/13/2024	14,632	3,980,197	272.02	0	(10,115)	(17,414)		(17,414)	(7,299)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOHP ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.03/14/2023	.03/14/2024	46,194	12,180,896	263.69	0	(49,819)	(58,002)		(58,002)	(8,183)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOIC ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.05/12/2023	.05/14/2024	15,523	4,222,566	272.02	0	(11,304)	(7,047)		(7,047)	4,257	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOHU ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.04/14/2023	.04/12/2024	10,948	2,961,872	270.54	0	(9,812)	(4,300)		(4,300)	5,512	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOHN ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.03/14/2023	.03/14/2024	13,118	3,477,188	265.07	0	(11,516)	(12,013)		(12,013)	(497)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOIQ ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.06/14/2023	.06/14/2024	12,733	3,505,268	275.29	0	(9,072)	(4,379)		(4,379)	4,693	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOJB ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.07/14/2023	.07/12/2024	30,577	8,358,529	273.36	0	(38,299)	(19,850)		(19,850)	18,448	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOKB ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.11/14/2023	.11/14/2024	12,600	3,385,116	268.66	0	(8,831)	(28,396)		(28,396)	(19,565)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOHE ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.02/14/2023	.02/14/2024	28,762	7,703,902	267.85	0	(16,121)	(5,420)		(5,420)	10,702	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOIS ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.06/14/2023	.06/14/2024	8,736	2,393,489	273.98	0	(7,884)	(3,879)		(3,879)	4,005	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOII ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.05/19/2023	.03/14/2024	1,400	371,098	265.07	0	(2,582)	(1,282)		(1,282)	1,300	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOJY ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.10/13/2023	.10/14/2024	15,155	4,017,287	265.08	0	(15,579)	(45,703)		(45,703)	(30,124)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOKG ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.12/14/2023	.12/13/2024	11,266	3,068,633	272.38	0	(12,818)	(18,510)		(18,510)	(5,692)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOKK ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.12/14/2023	.12/13/2024	5,751	1,531,031	266.22	0	(11,692)	(17,851)		(17,851)	(6,159)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOHV ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.04/14/2023	.04/12/2024	18,631	5,014,534	269.15	0	(20,035)	(10,143)		(10,143)	9,892	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOIE ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.05/12/2023	.05/14/2024	21,250	5,751,313	270.65	0	(19,865)	(12,770)		(12,770)	7,094	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOJW ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.10/13/2023	.10/14/2024	15,782	4,218,371	267.29	0	(11,011)	(37,731)		(37,731)	(26,720)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C CSSOJO ...	Fixed Annuity Hedge .	N/A .....	Equity/Index	UBS .....	5493001KJT11GC8Y1R12	.09/14/2023	.09/13/2024	11,520	3,116,390	270.52	0	(10,643)	(16,700)		(16,700)	(6,057)	0	0	0	0	0	0001	

E18.42

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
Credit Suisse Balanced Trend 5 9CSSL0K1 ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/14/2023	12/13/2024	67,869	18,395,214	271.04	0	(84,252)	0	(129,023)		(129,023)	(44,771)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0HS ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/14/2023	04/12/2024	809	219,425	271.23	0	(665)	0	(268)		(268)	397	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0IZ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/14/2023	07/12/2024	15,269	4,195,463	274.77	0	(15,935)	0	(7,783)		(7,783)	8,152	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0HG ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2023	02/14/2024	7,566	2,016,188	266.48	0	(5,581)	0	(2,369)		(2,369)	3,211	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0IO ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2023	06/14/2024	4,630	1,279,778	276.41	0	(2,604)	0	(1,271)		(1,271)	1,334	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0JU ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/13/2023	10/14/2024	5,053	1,355,973	268.35	0	(2,758)	0	(10,727)		(10,727)	(7,969)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0GZ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/13/2023	01/12/2024	36,356	9,771,402	268.77	0	(32,360)	0	(58)		(58)	32,302	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0HB ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/13/2023	01/12/2024	26,904	7,193,322	267.37	0	(28,736)	0	(183)		(183)	28,553	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CSSL0JW ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	08/14/2023	08/14/2024	49,405	13,362,076	270.46	0	(42,049)	0	(62,386)		(62,386)	(20,338)	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	1056.36	0	(200,064)	0	(120,570)		(120,570)	79,494	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	45	48,659	1081.3	0	(175,815)	0	(119,589)		(119,589)	56,226	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	49	52,160	1064.48	0	(212,611)	0	(268,977)		(268,977)	(56,366)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	55	54,827	996.85	0	(254,980)	0	(477,597)		(477,597)	(222,617)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	49	50,464	1029.88	0	(226,331)	0	(308,136)		(308,136)	(81,805)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	62	67,773	1093.11	0	(304,420)	0	(165,478)		(165,478)	138,942	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	52	53,752	1033.69	0	(273,988)	0	(293,741)		(293,741)	(19,753)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	02/21/2023	02/21/2024	4,803	5,147,951	1071.82	0	(244,407)	0	(38,296)		(38,296)	206,111	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/20/2023	01/19/2024	4,713	5,260,321	1116.13	0	(249,328)	0	(531)		(531)	248,797	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	12/21/2023	12/20/2024	6,039	6,493,676	1075.29	0	(231,994)	0	(326,489)		(326,489)	(94,496)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/19/2023	05/21/2024	5,304	5,583,415	1052.68	0	(270,516)	0	(172,049)		(172,049)	98,466	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	03/21/2023	03/21/2024	5,503	5,645,418	1025.88	0	(280,185)	0	(182,270)		(182,270)	97,915	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0EH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	34	61,411	1806.21	0	(571,200)	0	(850,350)		(850,350)	(279,150)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0DF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	23	41,734	1814.52	0	(360,916)	0	(622,588)		(622,588)	(261,672)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0FH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	37	68,056	1839.35	0	(582,158)	0	(1,093,398)		(1,093,398)	(511,240)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	22	40,250	1829.55	0	(402,688)	0	(437,507)		(437,507)	(34,819)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	26	47,389	1822.66	0	(433,082)	0	(801,541)		(801,541)	(368,459)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	14	26,964	1925.98	0	(257,600)	0	(191,001)		(191,001)	66,599	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWS0CY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	19	38,225	2011.86	0	(342,190)	0	(124,874)		(124,874)	217,316	0	0	0	0	0	0001	

E18.43

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
Russell 2000 FLEX Call Option 9RWSOEL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	46	81,702	1776.12	0	(816,362)	0	(1,302,690)		(1,302,690)	(486,328)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	42	82,934	1974.63	0	(801,906)	0	(400,563)		(400,563)	401,343	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	36	67,877	1885.48	0	(595,944)	0	(824,053)		(824,053)	(228,109)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	28	50,999	1821.39	0	(427,280)	0	(859,853)		(859,853)	(432,573)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	42	77,191	1837.88	0	(635,334)	0	(1,314,641)		(1,314,641)	(679,307)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	17	35,072	2063.06	0	(291,992)	0	(304,413)		(304,413)	(12,421)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	45	80,703	1793.4	0	(749,070)	0	(1,257,112)		(1,257,112)	(508,042)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	36	65,709	1825.26	0	(556,992)	0	(1,176,707)		(1,176,707)	(619,715)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	28	51,700	1846.42	0	(400,848)	0	(871,383)		(871,383)	(470,535)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	44	86,693	1970.29	0	(739,992)	0	(765,440)		(765,440)	(25,448)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	30	59,746	1991.53	0	(468,330)	0	(480,648)		(480,648)	(12,318)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	28	50,817	1814.89	0	(285,040)	0	(687,560)		(687,560)	(402,520)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	31	57,604	1858.2	0	(434,682)	0	(923,961)		(923,961)	(489,279)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	30	57,029	1900.97	0	(512,760)	0	(719,638)		(719,638)	(206,878)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	28	59,195	2114.12	0	(485,604)	0	(433,022)		(433,022)	52,582	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	30	53,576	1785.88	0	(469,942)	0	(1,020,104)		(1,020,104)	(550,163)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	30	60,149	2004.98	0	(506,010)	0	(486,066)		(486,066)	19,944	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	26	44,719	1719.95	0	(404,976)	0	(1,033,475)		(1,033,475)	(628,499)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2023	11/07/2024	31	55,039	1775.44	0	(443,269)	0	(1,111,466)		(1,111,466)	(668,197)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOET	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	27	51,455	1905.74	0	(415,584)	0	(577,154)		(577,154)	(161,570)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOER	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	31	55,736	1797.95	0	(460,753)	0	(874,353)		(874,353)	(413,600)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	28	56,159	2005.67	0	(485,912)	0	(209,725)		(209,725)	276,187	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	29	51,948	1791.3	0	(476,470)	0	(791,341)		(791,341)	(314,871)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	41	83,883	2045.93	0	(693,556)	0	(762,508)		(762,508)	(68,952)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	35	62,918	1797.67	0	(579,425)	0	(923,648)		(923,648)	(344,223)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/07/2023	06/07/2024	28	53,939	1926.41	0	(467,376)	0	(532,170)		(532,170)	(64,794)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	28	53,729	1918.91	0	(449,316)	0	(635,763)		(635,763)	(186,447)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	35	67,169	1919.11	0	(663,635)	0	(401,768)		(401,768)	261,867	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2023	07/26/2024	27	54,347	2012.85	0	(474,012)	0	(412,015)		(412,015)	61,997	0	0	0	0	0	0001	

E18.44

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Russell 2000 FLEX Call Option 9RXFSOCT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	30,391	1899.46	0	(290,448)	0	(219,618)		(219,618)	70,830	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9RXFSOED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	31	59,109	1906.74	0	(494,574)	0	(841,064)		(841,064)	(346,490)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	27	56,548	2094.36	0	(498,069)	0	(444,966)		(444,966)	53,103	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	21	40,309	1919.49	0	(368,256)	0	(316,272)		(316,272)	51,984	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	32	58,652	1832.86	0	(491,104)	0	(724,836)		(724,836)	(233,732)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	36	63,265	1757.37	0	(560,772)	0	(1,313,954)		(1,313,954)	(753,182)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFSODP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	21	39,873	1898.7	0	(340,704)	0	(501,820)		(501,820)	(161,116)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0EB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	23	41,897	1821.6	0	(337,962)	0	(753,301)		(753,301)	(415,339)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	30	54,487	1816.22	0	(461,610)	0	(779,158)		(779,158)	(317,548)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	23	46,159	2006.91	0	(376,878)	0	(352,946)		(352,946)	23,932	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	25	47,586	1903.45	0	(406,600)	0	(531,690)		(531,690)	(125,090)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFSODR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	27	51,233	1897.51	0	(431,406)	0	(662,620)		(662,620)	(231,214)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXF09	05/05/2023	05/07/2024	3,121	5,610,684	1797.72	0	(506,877)	0	(872,597)		(872,597)	(365,720)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/28/2023	02/28/2024	3,218	6,254,698	1943.66	0	(574,052)	0	(409,460)		(409,460)	164,591	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWCS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/13/2023	10/14/2024	3,329	5,906,378	1774.22	0	(490,621)	0	(1,170,276)		(1,170,276)	(679,655)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	3,725	6,251,854	1678.35	0	(566,172)	0	(1,616,342)		(1,616,342)	(1,050,170)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/28/2023	02/28/2024	2,929	5,631,295	1922.6	0	(558,056)	0	(420,146)		(420,146)	137,909	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	2,654	4,416,548	1664.11	0	(423,824)	0	(1,183,264)		(1,183,264)	(759,440)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/27/2023	01/26/2024	3,330	6,449,810	1936.88	0	(591,699)	0	(365,113)		(365,113)	226,586	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/07/2023	07/05/2024	2,349	4,482,150	1908.11	0	(375,690)	0	(504,532)		(504,532)	(128,841)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	4,296	8,198,486	1908.4	0	(732,110)	0	(885,722)		(885,722)	(153,612)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	3,465	6,603,701	1905.83	0	(553,460)	0	(838,033)		(838,033)	(284,574)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/12/2023	05/14/2024	4,779	8,474,266	1773.23	0	(773,565)	0	(1,449,714)		(1,449,714)	(676,149)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMJCXF09	08/14/2023	08/14/2024	3,430	6,724,961	1960.63	0	(591,324)	0	(662,385)		(662,385)	(71,061)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	2,727	5,256,756	1927.67	0	(403,020)	0	(617,626)		(617,626)	(214,606)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/21/2023	04/19/2024	2,168	3,963,624	1828.24	0	(359,745)	0	(534,665)		(534,665)	(174,920)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/13/2023	01/12/2024	2,828	5,506,766	1947.23	0	(485,115)	0	(253,659)		(253,659)	231,456	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	12/14/2023	12/13/2024	2,749	5,696,863	2072.34	0	(425,802)	0	(470,931)		(470,931)	(45,129)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWSS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	07/28/2023	07/26/2024	3,228	6,553,098	2030.08	0	(533,304)	0	(459,522)		(459,522)	73,782	0	0	0	0	0	0	0001	

E18.45

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
Russell 2000 OTC Call Option 9MILSOEL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/14/2023	04/12/2024	4,894	8,873,850	1813.21	0	(825,218)	0	(1,255,634)		(1,255,634)	(430,415)	0	0	0	0	0	0001		
Russell 2000 OTC Call Option 9MIFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	3,006	5,467,193	1818.76	0	(479,979)	0	(811,045)		(811,045)	(331,066)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	3,213	6,201,540	1930.14	0	(508,414)	0	(611,429)		(611,429)	(103,015)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/27/2023	01/26/2024	2,638	5,165,969	1958.29	0	(436,978)	0	(244,178)		(244,178)	192,800	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MIFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	4,215	7,581,647	1798.73	0	(720,864)	0	(1,207,949)		(1,207,949)	(487,084)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MIFSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	2,898	5,739,228	1980.41	0	(467,875)	0	(522,001)		(522,001)	(54,125)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MILSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/14/2023	04/12/2024	3,210	5,902,163	1838.68	0	(496,678)	0	(753,685)		(753,685)	(257,007)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00D	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2023	11/14/2024	15	72,608	4840.52	0	(271,830)	0	(465,347)		(465,347)	(193,517)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1EL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2023	12/20/2024	42	204,148	4860.67	0	(1,251,978)	0	(1,375,812)		(1,375,812)	(123,834)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2023	06/14/2024	18	83,012	4611.77	0	(1,308,816)	0	(609,319)		(609,319)	699,497	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/12/2023	05/14/2024	10	43,150	4315.02	0	(266,700)	0	(559,601)		(559,601)	(292,901)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0IR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2023	06/21/2024	22	101,174	4598.82	0	(537,966)	0	(781,249)		(781,249)	(243,283)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/27/2023	01/26/2024	15	62,994	4199.6	0	(437,730)	0	(877,550)		(877,550)	(439,820)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2023	04/19/2024	49	206,067	4205.44	0	(1,622,341)	0	(3,139,752)		(3,139,752)	(1,517,411)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/05/2023	05/07/2024	16	68,715	4294.67	0	(448,512)	0	(915,611)		(915,611)	(467,099)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1DX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2023	12/20/2024	15	76,107	5073.8	0	(270,285)	0	(311,367)		(311,367)	(41,082)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0UJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/21/2023	03/21/2024	74	307,202	4151.38	0	(1,388,092)	0	(4,959,262)		(4,959,262)	(3,571,170)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2023	07/12/2024	55	255,009	4636.53	0	(1,612,435)	0	(1,898,918)		(1,898,918)	(286,483)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1EN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2023	12/20/2024	53	256,207	4834.09	0	(1,666,426)	0	(1,824,948)		(1,824,948)	(158,522)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1BT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/07/2023	11/07/2024	16	75,623	4726.46	0	(272,656)	0	(607,931)		(607,931)	(335,275)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1CX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/21/2023	11/21/2024	45	209,140	4647.56	0	(1,424,835)	0	(2,008,942)		(2,008,942)	(584,107)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/28/2023	02/28/2024	31	125,770	4057.1	0	(1,045,041)	0	(2,312,132)		(2,312,132)	(1,267,091)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/14/2023	03/14/2024	38	153,629	4042.88	0	(1,173,484)	0	(2,924,740)		(2,924,740)	(1,751,255)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/14/2023	12/13/2024	16	80,776	5048.5	0	(305,680)	0	(343,555)		(343,555)	(37,875)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2023	07/12/2024	11	51,854	4714.02	0	(270,996)	0	(317,685)		(317,685)	(46,689)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/28/2023	09/27/2024	49	213,825	4363.77	0	(1,735,825)	0	(3,044,136)		(3,044,136)	(1,308,311)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/20/2023	10/21/2024	174	757,053	4350.88	0	(5,681,622)	0	(11,286,082)		(11,286,082)	(5,604,460)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0UV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/21/2023	03/21/2024	56	229,272	4094.14	0	(1,239,840)	0	(4,060,096)		(4,060,096)	(2,820,256)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/13/2023	10/14/2024	12	56,701	4725.07	0	(221,184)	0	(432,463)		(432,463)	(211,279)	0	0	0	0	0	0	0001	

E18.46

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SXF50ZB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	16	72,762	4547.6	0	(479,616)	0	(714,546)		(714,546)	(234,930)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF51AL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	12	57,074	4756.15	0	(191,876)	0	(399,989)		(399,989)	(208,113)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	47	211,628	4502.72	0	(1,537,699)	0	(2,263,954)		(2,263,954)	(726,255)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50MT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	44	202,248	4596.55	0	(1,497,980)	0	(1,883,155)		(1,883,155)	(385,175)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50S0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	14	59,671	4262.21	0	(303,114)	0	(725,772)		(725,772)	(422,658)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF500J	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	11	52,331	4757.35	0	(245,729)	0	(400,990)		(400,990)	(155,261)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	46	224,355	4877.29	0	(1,325,168)	0	(1,459,489)		(1,459,489)	(134,321)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50NP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	12	54,000	4500.03	0	(363,168)	0	(630,616)		(630,616)	(267,448)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	45	208,831	4640.68	0	(1,366,515)	0	(1,566,670)		(1,566,670)	(200,155)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/05/2023	05/07/2024	12	52,831	4402.62	0	(263,808)	0	(571,648)		(571,648)	(307,840)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50LV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	5	23,964	4792.78	0	(107,910)	0	(131,865)		(131,865)	(23,955)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	29	127,378	4392.35	0	(976,430)	0	(1,719,581)		(1,719,581)	(743,151)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	51	207,290	4064.51	0	(1,220,583)	0	(3,842,927)		(3,842,927)	(2,622,344)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	48	232,293	4839.43	0	(1,473,168)	0	(1,607,709)		(1,607,709)	(134,541)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	72	298,572	4146.84	0	(2,187,072)	0	(4,709,758)		(4,709,758)	(2,522,686)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	39	157,412	4036.2	0	(1,364,883)	0	(3,008,861)		(3,008,861)	(1,643,978)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	86	413,650	4809.88	0	(1,750,874)	0	(1,981,501)		(1,981,501)	(230,627)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	50	205,424	4108.47	0	(1,630,750)	0	(3,458,197)		(3,458,197)	(1,827,447)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	15	64,493	4299.54	0	(331,350)	0	(758,949)		(758,949)	(427,599)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	46	191,097	4154.28	0	(1,590,496)	0	(3,120,741)		(3,120,741)	(1,530,245)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	12	57,151	4762.59	0	(314,484)	0	(455,045)		(455,045)	(140,561)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	14	63,637	4545.47	0	(367,663)	0	(679,456)		(679,456)	(311,792)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	12	60,781	5065.09	0	(272,304)	0	(260,980)		(260,980)	11,324	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	22	90,051	4093.22	0	(694,474)	0	(1,563,340)		(1,563,340)	(868,866)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF50AD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2025	2	10,795	5397.54	0	(31,704)	0	(49,108)		(49,108)	(17,404)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ML	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	30	136,910	4563.65	0	(962,370)	0	(1,320,469)		(1,320,469)	(358,099)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	29	136,250	4698.29	0	(776,185)	0	(887,523)		(887,523)	(111,338)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	44	203,391	4622.53	0	(1,387,408)	0	(1,591,815)		(1,591,815)	(204,407)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	78	363,911	4665.52	0	(1,809,912)	0	(2,791,225)		(2,791,225)	(981,313)	0	0	0	0	0	0	0001	

E1847

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SIIXS01R	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	10	41,025	4102.47	0	(275,912)	0	(712,065)		(712,065)	(436,153)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF80TX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	37	149,987	4053.7	0	(1,328,448)	0	(2,757,587)		(2,757,587)	(1,429,139)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0KZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	6	28,857	4809.54	0	(116,292)	0	(134,753)		(134,753)	(18,461)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SIIXS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/12/2025	1	5,151	5150.68	0	(28,067)	0	(32,724)		(32,724)	(4,657)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF81DZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	17	84,786	4987.41	0	(382,330)	0	(430,107)		(430,107)	(47,777)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80ZN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	13	60,891	4683.93	0	(315,705)	0	(465,431)		(465,431)	(149,726)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS00V	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	17	83,241	4896.51	0	(310,590)	0	(487,243)		(487,243)	(176,653)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80UN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	94	392,751	4178.2	0	(1,619,432)	0	(6,059,111)		(6,059,111)	(4,439,679)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0KL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	48	215,005	4479.28	0	(3,867,936)	0	(2,135,072)		(2,135,072)	1,732,864	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0LJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	20	93,487	4674.37	0	(539,740)	0	(634,516)		(634,516)	(94,776)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80ZZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	18	80,590	4477.22	0	(511,902)	0	(945,420)		(945,420)	(433,518)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS01D	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	67	283,606	4232.92	0	(2,277,665)	0	(3,791,379)		(3,791,379)	(1,513,714)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0JH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	41	175,021	4268.8	0	(1,253,821)	0	(2,364,614)		(2,364,614)	(1,110,793)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80ZX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	65	293,580	4516.62	0	(1,697,995)	0	(3,214,373)		(3,214,373)	(1,516,378)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80XX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	70	331,198	4731.4	0	(1,735,090)	0	(1,979,063)		(1,979,063)	(243,973)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80YN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	23	112,425	4888.05	0	(389,298)	0	(457,430)		(457,430)	(68,132)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80ZL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	20	89,289	4464.45	0	(702,380)	0	(1,024,292)		(1,024,292)	(321,912)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF80ZR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	22	99,325	4514.79	0	(759,198)	0	(1,066,778)		(1,066,778)	(307,580)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0LN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	59	272,279	4614.9	0	(1,810,238)	0	(2,133,417)		(2,133,417)	(323,179)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF81EF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	161	788,299	4896.27	0	(4,454,709)	0	(4,921,857)		(4,921,857)	(467,148)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0PT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	13	62,207	4785.15	0	(443,040)	0	(481,039)		(481,039)	(37,999)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF81BP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	66	284,844	4315.82	0	(2,295,282)	0	(4,468,815)		(4,468,815)	(2,173,533)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0MX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	12	55,992	4666.03	0	(228,672)	0	(466,081)		(466,081)	(237,409)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF81AR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	12	53,817	4484.72	0	(355,724)	0	(638,350)		(638,350)	(282,626)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF81BJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	222	966,459	4353.42	0	(7,215,222)	0	(14,353,932)		(14,353,932)	(7,138,710)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	13	64,030	4925.42	0	(396,240)	0	(382,288)		(382,288)	13,952	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0JF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	18	80,294	4460.79	0	(362,628)	0	(727,192)		(727,192)	(364,564)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0MV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	34	155,456	4572.23	0	(1,210,536)	0	(1,517,552)		(1,517,552)	(307,016)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0JT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	8	35,220	4402.46	0	(174,896)	0	(386,022)		(386,022)	(211,126)	0	0	0	0	0	0	0001	

E18.48



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SXF50XT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	66	310,566	4705.55	0	(1,737,714)	0	(1,985,749)		(1,985,749)	(248,035)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXS01J	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2023	02/28/2024	17	72,251	4250.05	0	(389,708)	0	(949,822)		(949,822)	(560,114)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	51	230,469	4519	0	(1,617,618)	0	(2,391,297)		(2,391,297)	(773,679)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	12	55,374	4614.5	0	(339,648)	0	(490,575)		(490,575)	(150,927)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	53	216,162	4078.52	0	(1,223,505)	0	(3,922,170)		(3,922,170)	(2,698,665)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	11	53,316	4846.93	0	(192,742)	0	(221,486)		(221,486)	(28,744)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	31	133,044	4291.75	0	(1,124,184)	0	(2,160,042)		(2,160,042)	(1,035,858)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	44	203,594	4627.14	0	(1,449,448)	0	(2,028,737)		(2,028,737)	(579,289)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	17	78,494	4617.29	0	(490,552)	0	(679,205)		(679,205)	(188,653)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	58	266,670	4597.75	0	(1,832,278)	0	(2,765,777)		(2,765,777)	(933,499)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	69	312,469	4528.53	0	(1,970,088)	0	(2,834,217)		(2,834,217)	(864,129)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	12	59,679	4973.25	0	(332,292)	0	(319,878)		(319,878)	12,414	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	7	32,674	4667.74	0	(140,063)	0	(207,263)		(207,263)	(67,200)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	54	239,216	4429.92	0	(1,860,246)	0	(3,133,346)		(3,133,346)	(1,273,100)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	17	79,772	4692.45	0	(501,296)	0	(713,776)		(713,776)	(212,480)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	53	221,986	4188.42	0	(1,817,476)	0	(3,573,515)		(3,573,515)	(1,756,039)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	11	54,282	4934.76	0	(275,352)	0	(304,616)		(304,616)	(29,264)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	19	85,818	4516.74	0	(556,092)	0	(798,542)		(798,542)	(242,450)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	290	1,314,210	4531.76	0	(8,972,310)	0	(13,308,180)		(13,308,180)	(4,335,870)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	58	285,774	4927.13	0	(1,500,460)	0	(1,666,418)		(1,666,418)	(165,958)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	5	23,996	4799.16	0	(100,840)	0	(168,411)		(168,411)	(67,571)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	68	305,482	4492.38	0	(1,872,924)	0	(3,490,832)		(3,490,832)	(1,617,908)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51ED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	30	147,088	4902.92	0	(818,370)	0	(905,090)		(905,090)	(86,720)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	18	78,029	4334.93	0	(501,318)	0	(985,617)		(985,617)	(484,299)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	60	267,093	4451.55	0	(1,987,980)	0	(3,379,251)		(3,379,251)	(1,391,271)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	60	239,585	3993.09	0	(2,026,450)	0	(4,907,819)		(4,907,819)	(2,881,368)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	12	55,448	4620.64	0	(308,496)	0	(469,159)		(469,159)	(160,663)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	52	238,897	4594.18	0	(1,664,572)	0	(1,962,762)		(1,962,762)	(298,190)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	14	69,780	4984.29	0	(198,030)	0	(323,533)		(323,533)	(125,503)	0	0	0	0	0	0	0001	

E18.49

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 FLEX OPTION 9SXF51CR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	175	819,597	4683.41	0	(5,159,700)	0	(7,368,787)		(7,368,787)	(2,209,087)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	54	227,176	4206.97	0	(1,789,182)	0	(3,549,183)		(3,549,183)	(1,760,001)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	50	209,944	4198.88	0	(4,270,250)	0	(3,208,199)		(3,208,199)	1,062,051	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSONV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	47	207,555	4416.07	0	(1,658,959)	0	(2,778,772)		(2,778,772)	(1,119,813)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	47	216,970	4616.38	0	(1,541,271)	0	(1,941,935)		(1,941,935)	(400,664)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	55	242,818	4414.87	0	(1,773,970)	0	(3,161,373)		(3,161,373)	(1,387,403)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	34	139,467	4101.97	0	(1,055,428)	0	(2,405,940)		(2,405,940)	(1,350,512)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	7	30,907	4415.32	0	(174,328)	0	(272,702)		(272,702)	(98,374)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	17	75,921	4465.93	0	(362,559)	0	(701,043)		(701,043)	(338,484)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSONF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	9	41,579	4619.91	0	(212,706)	0	(391,827)		(391,827)	(179,121)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2023	02/07/2024	14	64,977	4641.19	0	(179,494)	0	(245,393)		(245,393)	(65,899)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	15	69,889	4659.29	0	(324,060)	0	(610,136)		(610,136)	(286,076)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	28	139,482	4981.49	0	(629,804)	0	(701,161)		(701,161)	(71,357)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	11	51,673	4697.59	0	(294,943)	0	(361,715)		(361,715)	(66,772)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	12	59,198	4933.13	0	(168,048)	0	(304,977)		(304,977)	(136,929)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2023	07/05/2024	15	68,650	4576.67	0	(382,710)	0	(577,644)		(577,644)	(194,934)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	19	84,983	4472.79	0	(371,697)	0	(747,753)		(747,753)	(376,056)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	46	204,858	4453.44	0	(1,528,258)	0	(2,172,595)		(2,172,595)	(644,337)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	70	318,709	4552.98	0	(1,896,580)	0	(2,738,167)		(2,738,167)	(841,587)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	35	159,929	4569.4	0	(2,951,935)	0	(1,388,328)		(1,388,328)	1,563,607	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	26	111,778	4299.15	0	(808,288)	0	(1,456,383)		(1,456,383)	(648,095)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0IB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	18	78,709	4372.72	0	(467,172)	0	(774,588)		(774,588)	(307,416)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0HP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	10	42,654	4265.43	0	(241,430)	0	(511,645)		(511,645)	(270,215)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	44	211,689	4811.11	0	(1,427,228)	0	(1,553,570)		(1,553,570)	(126,342)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	181	758,137	4188.6	0	(3,011,840)	0	(11,487,868)		(11,487,868)	(8,476,028)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	44	203,494	4624.86	0	(1,370,996)	0	(1,680,641)		(1,680,641)	(309,645)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	29	119,054	4105.3	0	(873,045)	0	(1,955,794)		(1,955,794)	(1,082,749)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	20	95,338	4766.91	0	(492,740)	0	(727,853)		(727,853)	(235,113)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	55	252,393	4588.96	0	(1,514,095)	0	(2,281,691)		(2,281,691)	(767,596)	0	0	0	0	0	0001	

E18.50

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 FLEX OPTION 9SXF51DL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	23	107,051	4654.37	0	(754,630)	0	(1,043,382)		(1,043,382)	(288,752)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	81	362,926	4480.57	0	(2,043,711)	0	(4,421,908)		(4,421,908)	(2,378,197)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	370	1,663,764	4496.66	0	(11,286,480)	0	(16,155,484)		(16,155,484)	(4,869,004)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	14	69,476	4962.6	0	(189,280)	0	(221,268)		(221,268)	(31,988)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	15	66,271	4418.08	0	(532,605)	0	(752,894)		(752,894)	(220,289)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX501P	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	35	146,372	4182.06	0	(821,211)	0	(2,224,508)		(2,224,508)	(1,403,297)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	17	66,991	3940.65	0	(628,864)	0	(1,413,955)		(1,413,955)	(785,091)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	14	60,824	4344.57	0	(237,818)	0	(599,952)		(599,952)	(362,134)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	212	881,356	4157.34	0	(5,761,524)	0	(13,200,046)		(13,200,046)	(7,438,522)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2023	03/07/2024	14	62,054	4432.44	0	(200,802)	0	(552,061)		(552,061)	(351,259)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	28	117,255	4187.67	0	(958,552)	0	(1,840,441)		(1,840,441)	(881,889)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	16	69,844	4365.27	0	(322,656)	0	(674,189)		(674,189)	(351,533)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50OP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	51	235,081	4609.44	0	(1,574,217)	0	(2,388,446)		(2,388,446)	(814,229)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	48	240,968	5020.16	0	(995,424)	0	(1,129,327)		(1,129,327)	(133,903)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX501F	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	51	214,972	4215.13	0	(1,788,774)	0	(2,974,617)		(2,974,617)	(1,185,843)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	52	211,749	4072.09	0	(1,809,028)	0	(3,781,779)		(3,781,779)	(1,972,751)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	13	56,858	4373.7	0	(406,796)	0	(819,317)		(819,317)	(412,521)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2023	07/05/2024	26	116,008	4461.85	0	(850,460)	0	(1,240,673)		(1,240,673)	(390,213)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	13	55,350	4257.73	0	(368,966)	0	(755,903)		(755,903)	(386,937)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	74	304,938	4120.79	0	(2,161,910)	0	(4,876,605)		(4,876,605)	(2,714,695)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	55	244,675	4448.64	0	(1,659,185)	0	(3,012,970)		(3,012,970)	(1,353,785)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	22	93,386	4244.8	0	(736,406)	0	(1,381,843)		(1,381,843)	(645,437)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50MP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	40	185,628	4640.7	0	(1,251,320)	0	(1,580,850)		(1,580,850)	(329,530)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	85	354,690	4172.82	0	(2,455,905)	0	(5,344,680)		(5,344,680)	(2,888,775)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	16	71,351	4459.45	0	(422,208)	0	(899,727)		(899,727)	(477,519)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	46	214,201	4656.55	0	(1,350,514)	0	(1,547,297)		(1,547,297)	(196,783)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	303	1,351,480	4460.33	0	(8,925,471)	0	(16,317,995)		(16,317,995)	(7,392,524)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50LT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2023	07/26/2024	38	179,453	4722.45	0	(1,145,396)	0	(1,121,031)		(1,121,031)	24,365	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	79	365,618	4628.07	0	(1,802,780)	0	(2,627,689)		(2,627,689)	(824,909)	0	0	0	0	0	0001	

E1851

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SXF50UL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	20	86,270	4313.49	0	(199,740)	0	(1,034,244)		(1,034,244)	(834,504)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SXF50ZV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	18	81,782	4543.47	0	(442,692)	0	(852,960)		(852,960)	(410,268)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX500N	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	36	166,782	4632.82	0	(1,059,912)	0	(1,624,977)		(1,624,977)	(565,065)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50PF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	12	62,462	5205.19	0	(149,340)	0	(171,314)		(171,314)	(21,974)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	334	1,560,742	4672.88	0	(9,463,556)	0	(10,834,529)		(10,834,529)	(1,370,973)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	15	61,838	4122.55	0	(406,710)	0	(975,242)		(975,242)	(568,532)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	14	64,385	4598.94	0	(463,050)	0	(531,606)		(531,606)	(68,556)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	51	227,949	4469.59	0	(1,642,047)	0	(2,340,399)		(2,340,399)	(698,352)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50PB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	18	91,400	5077.76	0	(318,996)	0	(359,951)		(359,951)	(40,955)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50HX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/27/2023	01/26/2024	29	120,679	4161.33	0	(912,485)	0	(1,806,604)		(1,806,604)	(894,119)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF5IEB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	64	316,885	4951.33	0	(1,567,232)	0	(1,748,970)		(1,748,970)	(181,738)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50MH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	11	53,350	4850.04	0	(184,096)	0	(263,379)		(263,379)	(79,283)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	40	188,816	4720.41	0	(1,148,440)	0	(1,630,821)		(1,630,821)	(482,381)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50KT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	17	77,480	4557.62	0	(449,786)	0	(669,518)		(669,518)	(219,732)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	14	63,691	4549.36	0	(384,258)	0	(683,054)		(683,054)	(298,796)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	30	131,794	4393.13	0	(1,101,780)	0	(1,828,568)		(1,828,568)	(726,788)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	12	58,230	4852.52	0	(217,476)	0	(244,720)		(244,720)	(27,244)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/27/2023	10/28/2024	15	62,434	4162.25	0	(551,340)	0	(1,213,906)		(1,213,906)	(662,566)	0	0	0	0	0	0	0001	
2SXF50AB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/21/2025	1	5,375	5374.66	0	(15,510)	0	(19,693)		(19,693)	(4,183)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	46	203,920	4433.05	0	(1,431,888)	0	(2,577,058)		(2,577,058)	(1,145,170)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	65	307,637	4732.88	0	(1,726,530)	0	(2,514,715)		(2,514,715)	(788,185)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	204	853,295	4182.82	0	(5,779,116)	0	(12,628,446)		(12,628,446)	(6,849,330)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50XR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	162	768,986	4746.83	0	(3,870,018)	0	(4,407,962)		(4,407,962)	(537,944)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	89	392,191	4406.64	0	(2,613,930)	0	(5,374,969)		(5,374,969)	(2,761,039)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	14	67,550	4825	0	(301,280)	0	(456,279)		(456,279)	(154,999)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50KB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	62	261,907	4224.3	0	(1,988,278)	0	(3,976,910)		(3,976,910)	(1,988,632)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	16	64,789	4049.3	0	(397,920)	0	(1,229,071)		(1,229,071)	(831,151)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	161	764,550	4748.76	0	(4,130,294)	0	(6,055,353)		(6,055,353)	(1,925,059)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	65	281,874	4336.52	0	(2,178,735)	0	(4,291,644)		(4,291,644)	(2,112,909)	0	0	0	0	0	0	0001	

E18.52

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION 9SIXS0KV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	47	208,510	4436.39	0	(1,594,052)	0	(2,314,404)		(2,314,404)	(720,352)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXS01V	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	61	244,774	4012.69	0	(1,994,222)	0	(4,873,527)		(4,873,527)	(2,879,305)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	143	668,495	4674.79	0	(4,290,858)	0	(6,107,929)		(6,107,929)	(1,817,071)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	159	654,644	4117.26	0	(5,103,741)	0	(10,860,346)		(10,860,346)	(5,756,605)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	18	84,680	4704.45	0	(328,998)	0	(664,059)		(664,059)	(335,061)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	46	204,115	4437.29	0	(1,575,868)	0	(2,234,623)		(2,234,623)	(658,755)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01Z	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	52	206,703	3975.06	0	(1,811,117)	0	(4,344,569)		(4,344,569)	(2,533,452)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00L	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	12	56,328	4693.96	0	(310,200)	0	(489,583)		(489,583)	(179,383)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	32	155,662	4864.44	0	(930,784)	0	(1,021,569)		(1,021,569)	(90,785)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	30	140,775	4692.49	0	(868,200)	0	(1,244,179)		(1,244,179)	(375,979)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS01H	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	59	247,375	4192.79	0	(2,149,901)	0	(3,570,171)		(3,570,171)	(1,420,270)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	20	83,696	4184.81	0	(1,725,720)	0	(1,309,603)		(1,309,603)	416,117	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/07/2023	12/05/2025	3	16,397	5465.56	0	(65,442)	0	(68,674)		(68,674)	(3,232)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ZJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	49	219,793	4485.57	0	(1,655,514)	0	(2,426,880)		(2,426,880)	(771,366)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1EH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	125	611,144	4889.15	0	(3,512,000)	0	(3,875,306)		(3,875,306)	(363,306)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	25	103,324	4132.96	0	(495,750)	0	(1,719,468)		(1,719,468)	(1,223,718)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	24	114,973	4790.53	0	(520,344)	0	(636,485)		(636,485)	(116,141)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	73	312,972	4287.29	0	(2,050,059)	0	(4,126,916)		(4,126,916)	(2,076,857)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	57	232,643	4081.46	0	(1,794,531)	0	(3,979,355)		(3,979,355)	(2,184,824)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	79	327,614	4147.01	0	(2,192,487)	0	(5,000,053)		(5,000,053)	(2,807,566)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	18	84,514	4695.22	0	(503,982)	0	(640,539)		(640,539)	(136,557)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	45	217,116	4824.8	0	(1,421,460)	0	(1,549,198)		(1,549,198)	(127,738)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	26	115,074	4425.94	0	(2,184,390)	0	(1,272,518)		(1,272,518)	911,872	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	186	822,150	4420.16	0	(5,319,042)	0	(11,033,654)		(11,033,654)	(5,714,612)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	215	886,329	4122.46	0	(6,834,205)	0	(14,576,042)		(14,576,042)	(7,741,837)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	323	1,321,648	4091.79	0	(9,973,917)	0	(22,217,674)		(22,217,674)	(12,243,757)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	361	1,488,389	4122.96	0	(7,372,703)	0	(25,174,877)		(25,174,877)	(17,802,174)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	50	223,134	4462.67	0	(4,081,800)	0	(2,293,021)		(2,293,021)	1,788,779	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	51	208,574	4089.68	0	(1,720,434)	0	(3,621,168)		(3,621,168)	(1,900,734)	0	0	0	0	0	0	0001	

E18.53

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 FLEX OPTION 9SIXS0HL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/13/2023	.01/12/2024	7	29,883	4269.03	0	(167,685)	0	(355,641)		(355,641)	(187,956)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00F	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/14/2023	.11/14/2024	50	237,935	4758.7	0	(1,113,350)	0	(1,818,148)		(1,818,148)	(704,798)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/07/2023	.11/07/2024	12	55,819	4651.59	0	(249,780)	0	(518,990)		(518,990)	(269,210)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/14/2023	.06/14/2024	53	235,571	4444.74	0	(4,387,923)	0	(2,510,078)		(2,510,078)	1,877,845	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0UT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2023	.03/21/2024	54	222,121	4113.35	0	(1,133,514)	0	(3,815,520)		(3,815,520)	(2,682,006)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0YP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/07/2023	.08/07/2024	12	57,643	4803.55	0	(255,336)	0	(300,909)		(300,909)	(45,573)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/20/2023	.01/19/2024	74	311,553	4210.17	0	(1,800,938)	0	(4,218,847)		(4,218,847)	(2,417,909)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/07/2023	.11/07/2024	12	54,626	4552.2	0	(315,828)	0	(606,348)		(606,348)	(290,520)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ND	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/28/2023	.09/27/2024	17	73,921	4348.29	0	(618,749)	0	(1,077,587)		(1,077,587)	(458,838)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1DD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	14	71,697	5121.19	0	(133,280)	0	(243,353)		(243,353)	(110,073)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2023	.06/28/2024	27	119,357	4420.63	0	(2,337,741)	0	(1,365,124)		(1,365,124)	972,617	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0SY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/20/2023	.01/19/2024	32	128,916	4028.62	0	(1,107,520)	0	(2,402,296)		(2,402,296)	(1,294,776)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/06/2023	.04/05/2024	14	61,556	4396.89	0	(291,312)	0	(635,933)		(635,933)	(344,621)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/07/2023	.07/05/2024	12	56,002	4666.85	0	(244,560)	0	(380,033)		(380,033)	(135,473)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/06/2023	.10/07/2024	39	170,636	4375.28	0	(1,410,344)	0	(2,412,960)		(2,412,960)	(1,002,616)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0TD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/21/2023	.02/21/2024	68	287,911	4233.98	0	(1,734,748)	0	(3,871,328)		(3,871,328)	(2,136,580)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2023	.04/19/2024	468	1,992,716	4257.94	0	(13,970,736)	0	(27,716,668)		(27,716,668)	(13,745,932)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0VZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/19/2023	.05/21/2024	177	776,409	4386.49	0	(4,391,724)	0	(8,891,752)		(8,891,752)	(4,500,028)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1DV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2023	.12/20/2024	11	56,475	5134.08	0	(166,980)	0	(196,428)		(196,428)	(29,448)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/12/2023	.05/14/2024	40	170,110	4252.75	0	(1,213,480)	0	(2,462,362)		(2,462,362)	(1,248,882)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1DF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	11	53,806	4891.45	0	(211,046)	0	(326,576)		(326,576)	(115,530)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1DB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	13	59,846	4603.54	0	(447,772)	0	(621,624)		(621,624)	(173,852)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	62	298,222	4810.03	0	(1,382,352)	0	(2,080,463)		(2,080,463)	(698,111)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	46	214,560	4664.35	0	(1,409,716)	0	(1,998,688)		(1,998,688)	(588,972)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/28/2023	.04/26/2024	28	119,267	4259.54	0	(938,504)	0	(1,669,450)		(1,669,450)	(730,946)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2023	.07/12/2024	42	201,887	4806.83	0	(820,512)	0	(950,533)		(950,533)	(130,021)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/14/2023	.11/14/2024	44	201,272	4574.37	0	(1,454,288)	0	(2,173,826)		(2,173,826)	(719,538)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/28/2023	.09/27/2024	19	85,689	4509.96	0	(516,876)	0	(959,790)		(959,790)	(442,914)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	70	306,839	4383.41	0	(2,147,880)	0	(4,357,215)		(4,357,215)	(2,209,335)	0	0	0	0	0	0001	

E18.54

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	195	890,811	4568.26	0	(5,108,025)	0	(7,391,434)		(7,391,434)	(2,283,409)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	26	112,128	4312.62	0	(567,398)	0	(1,208,061)		(1,208,061)	(640,663)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/12/2025	2	11,327	5663.46	0	(29,592)	0	(32,641)		(32,641)	(3,049)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	13	62,886	4837.4	0	(466,557)	0	(452,418)		(452,418)	14,139	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	20	90,564	4528.18	0	(344,240)	0	(764,413)		(764,413)	(420,173)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	12	58,004	4833.63	0	(233,712)	0	(285,123)		(285,123)	(51,411)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	13	68,317	5255.13	0	(133,042)	0	(167,022)		(167,022)	(33,980)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	27	123,277	4565.81	0	(716,418)	0	(1,283,886)		(1,283,886)	(567,468)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2023	03/28/2024	16	64,176	4010.98	0	(582,608)	0	(1,295,567)		(1,295,567)	(712,959)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	9	37,644	4182.65	0	(256,086)	0	(534,722)		(534,722)	(278,636)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2023	09/05/2025	1	5,203	5202.94	0	(20,587)	0	(29,708)		(29,708)	(9,121)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	12	56,773	4731.07	0	(237,108)	0	(373,532)		(373,532)	(136,424)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	5	25,191	5038.12	0	(98,120)	0	(110,038)		(110,038)	(11,918)	0	0	0	0	0	0	0001	
Option 9SMSSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/27/2023	01/26/2024	5,178	21,372,454	4127.55	0	(1,732,894)	0	(3,399,203)		(3,399,203)	(1,666,309)	0	0	0	0	0	0	0001	
Option 9SMSSOZQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	06/14/2023	06/14/2024	3,861	17,392,415	4504.64	0	(1,146,038)	0	(1,636,775)		(1,636,775)	(490,737)	0	0	0	0	0	0	0001	
Option 9SMFSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	4,786	20,439,235	4270.63	0	(1,652,371)	0	(2,920,543)		(2,920,543)	(1,268,173)	0	0	0	0	0	0	0001	
Option 9SSGSOIJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2023	06/28/2024	6,770	30,090,619	4444.7	0	(2,251,184)	0	(3,286,897)		(3,286,897)	(1,035,713)	0	0	0	0	0	0	0001	
Option 9SMFSOHI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/07/2023	09/06/2024	1,208	5,728,626	4742.24	0	(270,655)	0	(383,125)		(383,125)	(112,470)	0	0	0	0	0	0	0001	
Option 9SBCS1GO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	6,067	25,604,681	4220.32	0	(2,005,475)	0	(3,803,773)		(3,803,773)	(1,798,298)	0	0	0	0	0	0	0001	
Option 9SMFSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/21/2023	06/21/2024	62,155	296,449,516	4769.52	0	(9,727,929)	0	(14,368,610)		(14,368,610)	(4,640,681)	0	0	0	0	0	0	0001	
Option 9SRBSOKP	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3UQRH1GC71XBU11	08/07/2023	08/07/2024	5,230	24,158,416	4619.2	0	(1,775,916)	0	(1,989,172)		(1,989,172)	(213,256)	0	0	0	0	0	0	0001	
Option 9SBSODA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	1,694	7,202,278	4251.64	0	(381,573)	0	(983,813)		(983,813)	(602,240)	0	0	0	0	0	0	0001	
Option 9SBCS1HX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/28/2023	12/27/2024	4,275	20,823,055	4870.89	0	(1,435,217)	0	(1,397,964)		(1,397,964)	37,253	0	0	0	0	0	0	0001	
Option 9SRBSOKR	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3UQRH1GC71XBU11	08/14/2023	08/14/2024	1,408	6,585,132	4676.94	0	(404,505)	0	(483,857)		(483,857)	(79,351)	0	0	0	0	0	0	0001	
Option 9SMSSOYI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	05/05/2023	05/07/2024	4,906	20,874,834	4254.96	0	(1,515,966)	0	(2,983,848)		(2,983,848)	(1,467,882)	0	0	0	0	0	0	0001	
Option 9SMSSOYG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	04/28/2023	04/26/2024	3,749	15,790,825	4212.01	0	(1,336,041)	0	(2,399,106)		(2,399,106)	(1,063,065)	0	0	0	0	0	0	0001	
Option 9SMSSOXW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	04/21/2023	04/19/2024	7,651	33,529,436	4382.36	0	(1,798,174)	0	(3,668,319)		(3,668,319)	(1,870,145)	0	0	0	0	0	0	0001	
Option 9SMSSOVI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/13/2023	01/12/2024	3,008	12,410,587	4125.86	0	(942,257)	0	(1,957,428)		(1,957,428)	(1,015,171)	0	0	0	0	0	0	0001	

E18.55

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SIFSOHU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2023	09/13/2024	1,157	5,621,574	4858.75	0	(215,002)	0	(286,112)		(286,112)	(71,110)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOVM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/20/2023	01/19/2024	5,092	20,600,755	4045.71	0	(1,732,812)	0	(3,736,045)		(3,736,045)	(2,003,232)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	38,422	165,896,206	4317.74	0	(11,607,298)	0	(21,623,301)		(21,623,301)	(10,016,003)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSUX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/13/2023	01/12/2024	5,565	22,555,390	4053.08	0	(1,980,028)	0	(4,025,116)		(4,025,116)	(2,045,088)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2023	06/28/2024	1,332	6,368,665	4781.28	0	(194,570)	0	(306,719)		(306,719)	(112,149)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/20/2023	10/21/2024	1,264	5,843,371	4622.92	0	(238,378)	0	(554,651)		(554,651)	(316,274)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	2,207	9,423,427	4269.79	0	(458,666)	0	(1,110,525)		(1,110,525)	(651,859)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	05/26/2023	05/28/2024	1,278	5,835,706	4566.28	0	(224,635)	0	(457,197)		(457,197)	(232,562)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSQVN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/21/2023	11/21/2024	61,633	305,574,565	4957.97	0	(9,222,016)	0	(15,142,340)		(15,142,340)	(5,920,324)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	6,359	29,164,536	4586.34	0	(1,544,497)	0	(2,806,584)		(2,806,584)	(1,262,088)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2023	04/12/2024	15,439	69,789,992	4520.37	0	(2,615,010)	0	(5,445,254)		(5,445,254)	(2,830,244)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2023	02/28/2024	5,644	22,779,466	4036.05	0	(1,968,355)	0	(4,325,652)		(4,325,652)	(2,357,297)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/28/2023	08/28/2024	6,760	30,559,594	4520.65	0	(2,355,611)	0	(3,200,421)		(3,200,421)	(844,811)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2023	03/07/2024	2,113	9,208,243	4357.9	0	(394,717)	0	(978,866)		(978,866)	(584,149)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSIAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2024	5,436	22,836,364	4200.95	0	(1,914,722)	0	(4,222,625)		(4,222,625)	(2,307,903)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/12/2023	05/14/2024	1,680	7,457,100	4438.75	0	(328,779)	0	(757,936)		(757,936)	(429,157)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/28/2023	03/28/2024	6,352	25,639,213	4036.4	0	(2,201,412)	0	(4,988,113)		(4,988,113)	(2,786,701)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/06/2023	04/05/2024	2,537	11,404,855	4495.41	0	(423,737)	0	(932,013)		(932,013)	(508,277)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOVC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	3,530	14,047,988	3979.6	0	(1,247,689)	0	(2,798,787)		(2,798,787)	(1,551,098)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/05/2023	05/07/2024	2,530	11,455,714	4527.95	0	(414,155)	0	(934,512)		(934,512)	(520,357)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	4,725	21,731,551	4599.27	0	(1,580,186)	0	(1,895,831)		(1,895,831)	(315,646)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	60,075	275,127,881	4579.74	0	(9,636,649)	0	(20,446,405)		(20,446,405)	(10,809,756)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	5,122	22,921,667	4475.14	0	(1,651,280)	0	(2,887,659)		(2,887,659)	(1,236,379)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	02/14/2023	02/14/2024	13,952	63,045,181	4518.72	0	(2,531,678)	0	(4,083,831)		(4,083,831)	(1,552,153)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2023	12/20/2024	17,844	88,631,148	4967	0	(4,652,331)	0	(4,717,507)		(4,717,507)	(65,176)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	2,052	9,983,514	4865.26	0	(255,432)	0	(593,376)		(593,376)	(337,944)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SLSOYC	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/21/2023	03/21/2024	8,364	35,508,860	4245.44	0	(2,052,998)	0	(4,858,362)		(4,858,362)	(2,805,364)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOYC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	04/14/2023	04/12/2024	6,048	25,632,513	4238.18	0	(1,934,779)	0	(3,659,354)		(3,659,354)	(1,724,575)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2023	07/19/2024	71,681	355,247,452	4955.95	0	(10,564,991)	0	(10,489,847)		(10,489,847)	75,144	0	0	0	0	0	0001	

E18.56



ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)		
S&P 500 OTC Call Option 9SIFSOGQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/28/2023	06/28/2024	4,620	20,746,849	4490.66	0	(1,400,800)	0	(2,068,140)		(2,068,140)	(667,339)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SIFSOHY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	09/21/2023	09/20/2024	52,974	250,595,096	4730.53	0	(9,058,745)	0	(17,853,291)		(17,853,291)	(8,794,547)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1U08231	02/07/2023	02/07/2024	2,760	11,838,578	4289.34	0	(854,344)	0	(1,394,228)		(1,394,228)	(539,884)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	3,119	13,228,615	4241.3	0	(1,024,619)	0	(2,318,118)		(2,318,118)	(1,293,499)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SFBOSJW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GCT1XBU11	03/14/2023	03/14/2024	1,320	5,603,374	4244.98	0	(264,435)	0	(759,813)		(759,813)	(495,378)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	06/07/2023	06/07/2024	1,417	6,660,849	4700.67	0	(190,728)	0	(375,760)		(375,760)	(185,032)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SCTSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1U08231	10/27/2023	10/28/2025	99	489,429	4943.73	0	(19,492)	0	(46,496)		(46,496)	(27,004)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSODE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	3,559	14,434,806	4055.86	0	(1,191,909)	0	(2,728,333)		(2,728,333)	(1,536,425)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/14/2023	02/14/2024	3,613	15,416,057	4266.83	0	(1,135,300)	0	(1,925,055)		(1,925,055)	(789,755)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/05/2023	05/07/2024	4,966	20,947,333	4218.15	0	(1,646,688)	0	(3,187,208)		(3,187,208)	(1,540,519)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SOSOLM	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E58DKGJYJYLNC3868	05/05/2023	05/07/2024	1,666	7,662,101	4599.1	0	(222,415)	0	(518,782)		(518,782)	(296,367)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	10/06/2023	10/07/2024	4,722	21,921,460	4642.41	0	(998,593)	0	(1,951,354)		(1,951,354)	(952,761)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	977	4,469,814	4575.04	0	(248,905)	0	(358,796)		(358,796)	(109,891)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLSOAB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	08/28/2023	08/28/2025	81	411,921	5085.45	0	(22,350)	0	(28,684)		(28,684)	(6,334)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/19/2023	05/21/2024	8,139	35,612,927	4375.59	0	(2,181,417)	0	(4,166,014)		(4,166,014)	(1,984,597)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IFHX1U08231	04/14/2023	04/12/2024	5,816	24,548,231	4220.81	0	(1,946,928)	0	(3,612,844)		(3,612,844)	(1,665,916)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOUV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	01/13/2023	01/12/2024	5,085	20,719,697	4074.67	0	(1,744,172)	0	(3,568,494)		(3,568,494)	(1,824,321)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/19/2023	05/21/2024	7,623	33,863,196	4442.24	0	(1,753,216)	0	(3,463,101)		(3,463,101)	(1,709,885)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/28/2023	12/27/2024	1,121	5,920,337	5281.3	0	(145,027)	0	(138,536)		(138,536)	6,491	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SUSOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/21/2023	11/21/2025	74	397,652	5373.67	0	(13,142)	0	(19,165)		(19,165)	(6,022)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/21/2023	11/21/2024	6,161	29,016,647	4709.73	0	(1,704,736)	0	(2,481,417)		(2,481,417)	(776,681)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSODC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/28/2023	03/28/2024	2,436	9,971,011	4093.19	0	(761,932)	0	(1,780,353)		(1,780,353)	(1,018,421)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/28/2023	04/26/2024	5,073	21,517,688	4241.61	0	(1,713,724)	0	(3,108,066)		(3,108,066)	(1,394,342)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/21/2023	04/19/2024	9,553	41,217,087	4314.57	0	(2,612,408)	0	(5,163,194)		(5,163,194)	(2,550,786)	0	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	4367.09	0	(11,667,852)	0	(26,197,977)		(26,197,977)	(14,530,126)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/19/2023	05/21/2024	5,951	25,502,772	4285.46	0	(1,917,771)	0	(3,520,319)		(3,520,319)	(1,602,548)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/28/2023	04/26/2024	5,755	24,316,889	4225.35	0	(2,001,720)	0	(3,611,984)		(3,611,984)	(1,610,264)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	09/07/2023	09/06/2024	5,181	23,716,287	4577.55	0	(1,647,621)	0	(2,262,142)		(2,262,142)	(614,520)	0	0	0	0	0	0	0001	

E18.57

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SIFSOGW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.07/07/2023	.07/05/2024	5,656	25,397,985	4490.45	0	(1,847,804)	0	(2,566,682)		(2,566,682)	(718,877)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.10/20/2023	.10/21/2025	59	296,055	5017.88	0	(13,044)	0	(24,885)		(24,885)	(11,841)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.03/14/2023	.03/14/2024	1,366	5,411,573	3961.62	0	(485,725)	0	(1,159,143)		(1,159,143)	(673,418)	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	4487.06	0	(1,548,984)	0	(2,221,623)		(2,221,623)	(672,639)	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	4416.93	0	(162,873)	0	(328,390)		(328,390)	(165,517)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	19,787	101,612,973	5135.34	0	(2,966,295)	0	(3,415,109)		(3,415,109)	(448,815)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.03/28/2023	.03/28/2024	5,241	21,104,826	4026.87	0	(1,845,722)	0	(4,163,669)		(4,163,669)	(2,317,947)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.09/14/2023	.09/13/2024	1,591	7,715,936	4849.74	0	(303,542)	0	(402,271)		(402,271)	(98,729)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	.07/28/2023	.07/26/2024	1,115	5,526,609	4956.6	0	(192,936)	0	(169,015)		(169,015)	23,921	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.08/28/2023	.08/28/2024	6,736	30,352,551	4506.02	0	(2,410,229)	0	(3,266,265)		(3,266,265)	(856,036)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.10/06/2023	.10/07/2025	74	379,024	5121.94	0	(15,766)	0	(26,319)		(26,319)	(10,553)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.10/06/2023	.10/07/2024	5,038	22,363,934	4439.05	0	(1,623,479)	0	(2,860,359)		(2,860,359)	(1,236,880)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBOS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/21/2023	.09/19/2025	106	530,581	5005.48	0	(28,333)	0	(43,625)		(43,625)	(15,292)	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	4747.32	0	(166)	0	(239)		(239)	(74)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.07/28/2023	.07/26/2024	4,470	20,798,016	4652.8	0	(1,549,781)	0	(1,542,724)		(1,542,724)	7,057	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/12/2023	.05/14/2024	17,625	79,090,601	4487.41	0	(3,029,949)	0	(7,221,796)		(7,221,796)	(4,191,847)	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	4403.23	0	(1,266,075)	0	(2,197,510)		(2,197,510)	(931,435)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/28/2023	.09/27/2024	5,054	22,117,466	4376.23	0	(1,778,388)	0	(3,088,671)		(3,088,671)	(1,310,283)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.11/28/2023	.11/27/2024	1,111	5,264,929	4738.91	0	(299,757)	0	(431,000)		(431,000)	(131,243)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.03/21/2023	.03/21/2024	76,252	333,460,671	4373.14	0	(13,850,620)	0	(35,229,032)		(35,229,032)	(21,378,412)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.05/12/2023	.05/14/2024	2,416	10,078,368	4171.51	0	(844,759)	0	(1,666,529)		(1,666,529)	(821,770)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.09/07/2023	.09/06/2024	4,722	21,419,748	4536.16	0	(1,623,576)	0	(2,211,394)		(2,211,394)	(587,818)	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	4330.14	0	(14,765,807)	0	(35,644,302)		(35,644,302)	(20,878,495)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.01/06/2023	.01/05/2024	5,238	20,708,485	3953.51	0	(1,931,162)	0	(4,289,405)		(4,289,405)	(2,358,243)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.04/06/2023	.04/05/2024	5,375	22,448,419	4176.45	0	(1,814,077)	0	(3,534,087)		(3,534,087)	(1,720,010)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	.11/07/2023	.11/07/2025	165	873,566	5294.34	0	(25,037)	0	(47,332)		(47,332)	(22,295)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMGV0ZCB8VD91ULB80	.11/14/2023	.11/14/2024	25,527	124,872,213	4891.77	0	(3,987,090)	0	(7,110,938)		(7,110,938)	(3,123,848)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOIG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	.01/13/2023	.01/12/2024	15,570	67,869,786	4359.01	0	(3,019,808)	0	(6,515,360)		(6,515,360)	(3,495,553)	0	0	0	0	0	0001	

E18.58

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SRBSOKG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	04/21/2023	04/19/2024	63,394	286,279,063	4515.87	0	(10,586,046)	0	(23,024,957)		(23,024,957)	(12,438,911)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	05/26/2023	05/28/2024	6,845	29,333,221	4285.35	0	(2,299,926)	0	(4,087,077)		(4,087,077)	(1,787,150)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPFQFN3BB653	02/28/2023	02/28/2024	7,570	30,480,832	4026.53	0	(2,683,654)	0	(5,872,230)		(5,872,230)	(3,188,576)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	11/28/2023	11/27/2024	5,769	26,734,411	4634.15	0	(1,924,354)	0	(2,659,870)		(2,659,870)	(735,516)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	09/07/2023	09/06/2024	1,293	6,324,528	4891.36	0	(197,612)	0	(286,862)		(286,862)	(89,250)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	06/07/2023	06/07/2024	4,702	20,400,991	4338.79	0	(1,552,881)	0	(2,626,249)		(2,626,249)	(1,073,369)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/14/2023	07/12/2024	20,101	98,542,137	4902.35	0	(2,993,501)	0	(3,399,718)		(3,399,718)	(406,217)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSIAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/06/2023	10/07/2024	4,657	20,494,060	4400.7	0	(1,609,025)	0	(2,786,153)		(2,786,153)	(1,177,128)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSTHZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/28/2023	12/27/2024	5,968	28,995,230	4858.45	0	(2,049,252)	0	(1,997,767)		(1,997,767)	51,485	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSIAE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	08/28/2023	08/28/2024	2,769	12,428,047	4488.28	0	(1,022,102)	0	(1,381,421)		(1,381,421)	(359,320)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	10/20/2023	10/21/2024	81,370	375,513,599	4614.89	0	(15,583,177)	0	(36,183,922)		(36,183,922)	(20,600,745)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SLSOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	09/28/2023	09/26/2025	31	156,097	5035.38	0	(7,615)	0	(12,342)		(12,342)	(4,727)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	06/14/2023	06/14/2024	2,187	10,204,520	4665.99	0	(449,503)	0	(650,388)		(650,388)	(200,885)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets KB1H1DSRPFMYMCJFXT09	12/21/2023	12/20/2024	78,660	407,916,601	5185.82	0	(12,104,390)	0	(12,255,592)		(12,255,592)	(151,203)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/07/2023	12/06/2024	4,692	21,950,208	4678.22	0	(1,532,591)	0	(2,049,814)		(2,049,814)	(517,223)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	08/21/2023	08/21/2024	52,225	251,032,519	4806.75	0	(9,338,984)	0	(13,610,609)		(13,610,609)	(4,271,625)	0	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	4304.74	0	(1,733,412)	0	(3,206,544)		(3,206,544)	(1,473,132)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	10/13/2023	10/14/2025	74	380,272	5138.81	0	(15,745)	0	(25,931)		(25,931)	(10,186)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WIFHX1UUR231	01/13/2023	01/12/2024	1,893	8,159,246	4310.22	0	(410,081)	0	(884,086)		(884,086)	(474,004)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	17,320	84,612,703	4885.26	0	(3,060,631)	0	(3,573,779)		(3,573,779)	(513,148)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	08/21/2023	08/21/2025	67	343,070	5120.45	0	(17,224)	0	(22,194)		(22,194)	(4,971)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/21/2023	08/21/2024	16,655	76,678,288	4603.92	0	(4,758,202)	0	(6,720,695)		(6,720,695)	(1,962,493)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	11/28/2023	11/27/2024	3,627	16,748,579	4617.75	0	(1,248,016)	0	(1,715,061)		(1,715,061)	(467,046)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOHW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/07/2023	02/07/2024	5,200	21,951,592	4221.46	0	(1,824,876)	0	(2,973,044)		(2,973,044)	(1,148,169)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	08/14/2023	08/14/2024	5,315	24,340,096	4579.51	0	(1,844,362)	0	(2,212,589)		(2,212,589)	(368,226)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOWU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/07/2023	02/07/2024	5,785	24,560,854	4245.61	0	(1,944,151)	0	(3,170,288)		(3,170,288)	(1,226,137)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	02/14/2023	02/14/2024	1,505	6,674,314	4434.76	0	(333,472)	0	(558,519)		(558,519)	(225,047)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/07/2023	07/05/2024	1,285	6,217,357	4838.41	0	(180,707)	0	(257,692)		(257,692)	(76,985)	0	0	0	0	0	0001	

E18.59

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 2SIFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	12/21/2023	12/19/2025	97	559,198	5764.93	0	(12,221)	0	(13,253)		(13,253)	(1,031)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/28/2023	11/28/2025	115	622,918	5416.68	0	(19,540)	0	(28,149)		(28,149)	(8,609)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2024	6,169	25,791,232	4180.78	0	(2,246,548)	0	(4,896,231)		(4,896,231)	(2,649,684)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	3,062	13,466,431	4397.92	0	(665,287)	0	(1,489,600)		(1,489,600)	(824,314)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/07/2023	06/07/2024	1,334	5,994,022	4493.27	0	(315,557)	0	(569,709)		(569,709)	(254,152)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/07/2023	08/07/2024	5,234	24,025,526	4590.28	0	(1,876,117)	0	(2,105,424)		(2,105,424)	(229,307)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/06/2023	01/05/2024	3,306	13,266,019	4012.71	0	(1,107,113)	0	(2,511,920)		(2,511,920)	(1,404,807)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO11	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	3,679	17,583,560	4779.44	0	(586,836)	0	(1,266,318)		(1,266,318)	(679,482)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/28/2023	07/26/2024	3,045	14,128,709	4639.97	0	(1,082,223)	0	(1,079,903)		(1,079,903)	2,320	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	4,979	21,243,401	4266.6	0	(1,664,631)	0	(3,029,551)		(3,029,551)	(1,364,921)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBSCSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2025	70	373,128	5330.4	0	(14,700)	0	(15,658)		(15,658)	(958)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSC1HL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/13/2023	10/14/2024	20,707	97,510,505	4709.06	0	(3,961,191)	0	(7,692,569)		(7,692,569)	(3,731,378)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1E	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	1,267	5,905,804	4661.25	0	(258,903)	0	(489,116)		(489,116)	(230,213)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOYQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/14/2023	02/14/2024	1,420	6,339,647	4464.54	0	(293,495)	0	(487,088)		(487,088)	(193,593)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2023	07/05/2024	4,766	21,611,141	4534.44	0	(1,424,977)	0	(1,994,045)		(1,994,045)	(569,068)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2023	07/26/2024	5,787	27,090,162	4681.21	0	(1,897,946)	0	(1,877,033)		(1,877,033)	20,913	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/07/2023	08/07/2024	1,147	5,415,354	4721.32	0	(317,958)	0	(351,108)		(351,108)	(33,150)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBSC1HV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/28/2023	12/27/2024	5,974	29,152,941	4879.97	0	(1,972,157)	0	(1,920,118)		(1,920,118)	52,039	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	3,416	15,764,498	4614.9	0	(592,162)	0	(1,125,410)		(1,125,410)	(533,248)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOWO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/27/2023	01/26/2024	6,033	24,938,310	4133.65	0	(1,996,408)	0	(3,923,978)		(3,923,978)	(1,927,570)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/14/2023	08/14/2025	28	148,202	5292.93	0	(6,080)	0	(6,817)		(6,817)	(737)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	04/06/2023	04/05/2024	1,715	7,846,914	4575.46	0	(229,420)	0	(513,801)		(513,801)	(284,381)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/07/2023	03/07/2024	1,257	5,264,919	4188.48	0	(341,243)	0	(784,491)		(784,491)	(443,248)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/07/2023	08/07/2024	4,701	21,889,031	4656.25	0	(1,487,957)	0	(1,658,479)		(1,658,479)	(170,522)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBSCSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2023	07/28/2025	72	381,553	5299.35	0	(17,219)	0	(16,683)		(16,683)	535	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	7,045	30,631,096	4347.92	0	(2,002,191)	0	(3,776,909)		(3,776,909)	(1,774,718)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	2,490	11,339,261	4553.92	0	(905,416)	0	(1,085,648)		(1,085,648)	(180,232)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/21/2023	04/19/2024	1,836	8,182,611	4456.76	0	(359,718)	0	(759,969)		(759,969)	(400,251)	0	0	0	0	0	0001	

E18.60

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SRB50KW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	11/28/2023	11/27/2024	7,226	33,568,600	4645.53	0	(2,357,758)	0	(3,272,861)		(3,272,861)	(915,103)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50GS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/28/2023	06/28/2024	5,293	23,586,031	4456.08	0	(1,720,667)	0	(2,519,844)		(2,519,844)	(799,177)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSG50AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/28/2023	12/26/2025	129	738,426	5724.23	0	(19,900)	0	(19,454)		(19,454)	446	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50G1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	05/26/2023	05/28/2024	4,839	20,626,915	4262.64	0	(1,695,106)	0	(2,987,487)		(2,987,487)	(1,292,381)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50GM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/07/2023	06/07/2024	2,854	12,324,428	4318.3	0	(979,606)	0	(1,645,228)		(1,645,228)	(665,623)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50I0	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	11/07/2023	11/07/2024	4,252	18,927,778	4451.5	0	(1,432,242)	0	(2,474,997)		(2,474,997)	(1,042,755)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBC51HF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	2,909	14,008,842	4815.69	0	(543,233)	0	(780,810)		(780,810)	(237,577)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG50GR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	1,891	8,095,050	4280.83	0	(578,398)	0	(1,343,833)		(1,343,833)	(765,436)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50HQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	09/14/2023	09/13/2024	20,977	102,829,254	4902	0	(3,482,329)	0	(4,644,604)		(4,644,604)	(1,162,275)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBC51GM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	5,560	23,582,184	4241.4	0	(1,766,827)	0	(3,377,542)		(3,377,542)	(1,610,715)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS50YM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	05/05/2023	05/07/2024	4,880	20,451,348	4190.85	0	(1,700,692)	0	(3,254,410)		(3,254,410)	(1,553,717)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50HO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	09/14/2023	09/13/2024	846	4,068,575	4809.19	0	(178,028)	0	(235,610)		(235,610)	(57,582)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBC51HJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/21/2023	09/20/2024	17,968	81,411,391	4530.91	0	(4,927,429)	0	(8,687,517)		(8,687,517)	(3,760,087)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBC51HH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	3,740	17,829,702	4767.3	0	(870,586)	0	(1,144,743)		(1,144,743)	(274,157)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS50XU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	04/14/2023	04/12/2024	2,288	10,006,545	4373.49	0	(555,107)	0	(1,101,352)		(1,101,352)	(546,245)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS50WS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	01/27/2023	01/26/2024	4,353	17,915,816	4115.74	0	(1,489,051)	0	(2,908,619)		(2,908,619)	(1,419,568)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50IS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	12/07/2023	12/06/2024	3,703	18,466,231	4986.83	0	(593,148)	0	(895,421)		(895,421)	(302,273)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS51AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	08/21/2023	08/21/2024	6,501	29,675,505	4564.76	0	(2,003,492)	0	(2,817,214)		(2,817,214)	(813,722)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS51AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	09/28/2023	09/27/2024	5,721	25,083,152	4384.4	0	(1,983,570)	0	(3,458,459)		(3,458,459)	(1,474,889)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZC8B8V91ULB80	07/07/2023	07/05/2024	2,946	14,020,662	4759.22	0	(516,664)	0	(740,911)		(740,911)	(224,247)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS51AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FN3BB653	09/28/2023	09/27/2024	3,460	15,333,682	4431.7	0	(1,099,959)	0	(1,960,308)		(1,960,308)	(860,348)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRB50JY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB11	03/14/2023	03/14/2024	1,940	8,201,059	4227.35	0	(405,546)	0	(1,149,180)		(1,149,180)	(743,635)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50GC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	05/26/2023	05/28/2024	2,914	12,633,356	4335.4	0	(885,975)	0	(1,610,848)		(1,610,848)	(724,873)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50IK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	11/07/2023	11/07/2024	4,666	21,052,619	4511.92	0	(1,400,079)	0	(2,499,279)		(2,499,279)	(1,099,200)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SLS50DG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT1IGC8Y1R12	03/28/2023	03/28/2024	6,675	26,823,688	4018.53	0	(2,386,112)	0	(5,356,443)		(5,356,443)	(2,970,331)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG50GP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	1,335	5,985,900	4483.82	0	(267,612)	0	(732,579)		(732,579)	(464,966)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBC51GW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	4,123	18,011,985	4368.66	0	(1,282,499)	0	(2,195,896)		(2,195,896)	(913,397)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBC51GK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	17,073	73,846,188	4325.32	0	(4,563,010)	0	(9,061,143)		(9,061,143)	(4,498,133)	0	0	0	0	0	0001	

E18.61

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
S&P 500 OTC Call Option 9SCTSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFX1U08231	02/07/2023	02/07/2024	1,941	8,869,535	4569.57	0	(316,280)	0	(461,792)		(461,792)	(145,512)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS1BC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	12/21/2023	12/20/2024	4,075	20,633,192	5063.36	0	(854,988)	0	(867,324)		(867,324)	(12,336)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/14/2023	03/14/2024	20,882	89,412,965	4281.82	0	(3,824,365)	0	(11,292,584)		(11,292,584)	(7,468,219)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS10YC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/28/2023	04/26/2024	5,495	23,254,950	4232.02	0	(1,889,526)	0	(3,415,054)		(3,415,054)	(1,525,529)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS10X1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	03/07/2023	03/07/2024	5,170	20,982,548	4058.52	0	(1,792,201)	0	(3,876,454)		(3,876,454)	(2,084,253)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS11AW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	10/27/2023	10/28/2024	5,195	21,774,739	4191.48	0	(1,858,705)	0	(4,076,576)		(4,076,576)	(2,217,871)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBSOCW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTI1GC8Y1R12	01/13/2023	01/12/2024	6,380	26,111,235	4092.67	0	(2,123,776)	0	(4,362,805)		(4,362,805)	(2,239,029)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS10X0	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/06/2023	04/05/2024	6,025	25,412,908	4217.91	0	(1,883,070)	0	(3,726,944)		(3,726,944)	(1,843,874)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41 RBC Capital Markets	12/28/2023	12/27/2024	1,132	5,857,138	5174.15	0	(195,727)	0	(187,752)		(187,752)	7,975	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOUJ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	03/14/2023	03/14/2024	1,018	4,259,149	4183.84	0	(235,391)	0	(645,280)		(645,280)	(409,889)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCU	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860WIFX1U08231	02/07/2023	02/07/2024	1,423	6,263,704	4401.76	0	(349,226)	0	(563,178)		(563,178)	(213,952)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	12/07/2023	12/06/2024	3,503	17,663,212	5042.31	0	(479,212)	0	(743,897)		(743,897)	(264,686)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS10WK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/20/2023	01/19/2024	5,377	21,847,773	4063.19	0	(1,772,748)	0	(3,851,615)		(3,851,615)	(2,078,867)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS10ZM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/14/2023	06/14/2024	16,051	76,367,769	4757.82	0	(2,576,733)	0	(3,726,027)		(3,726,027)	(1,149,294)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS10ZW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	07/28/2023	07/26/2024	5,887	27,466,564	4665.63	0	(1,990,613)	0	(1,976,223)		(1,976,223)	14,390	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	3,359	14,271,618	4248.77	0	(1,207,731)	0	(2,115,570)		(2,115,570)	(907,839)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MS10XE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/28/2023	02/28/2024	4,864	19,529,009	4015.01	0	(1,759,074)	0	(3,827,930)		(3,827,930)	(2,068,856)	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	(1,594)		(1,594)	4,603	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	333	113,686	341.4	0	(560)	0	(389)		(389)	170	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	(26)		(26)	526	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	6,395	2,153,644	336.77	0	(12,356)	0	(21,409)		(21,409)	(9,053)	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	0		0	2,358	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	7,818	2,689,001	343.95	0	(4,864)	0	(13,945)		(13,945)	(9,080)	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	(1,197)		(1,197)	1,878	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	8,859	2,994,874	338.06	0	(2,992)	0	(22,785)		(22,785)	(19,793)	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	(773)		(773)	2,085	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	3,319	1,111,201	334.8	0	(2,393)	0	(11,480)		(11,480)	(9,087)	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	(407)		(407)	94	0	0	0	0	0	0001	

E18.62

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)													
US Pacesetter Option 9USGS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	4,518	1,484,163	328.5	0	(8,604)	0	(26,150)		(26,150)	(17,547)	0	0	0	0	0	0001													
US Pacesetter Option 9USGS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	3,038	1,061,842	349.52	0	(1,187)	0	(1,113)		(1,113)	74	0	0	0	0	0	0001													
US Pacesetter Option 9USGS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	6,629	2,295,888	346.34	0	(2,401)	0	(9,413)		(9,413)	(7,012)	0	0	0	0	0	0001													
US Pacesetter Option 9USGS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/14/2023	08/14/2024	3,694	1,263,311	341.99	0	(5,200)	0	(4,890)		(4,890)	310	0	0	0	0	0	0001													
US Pacesetter Option 9USGS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	5,492	1,892,104	344.52	0	(1,950)	0	(6,345)		(6,345)	(4,396)	0	0	0	0	0	0001													
US Pacesetter Option 9USGS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	1,359	460,144	338.59	0	(1,636)	0	(2,992)		(2,992)	(1,356)	0	0	0	0	0	0001													
US Pacesetter Option 9USGS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2024	6,500	2,197,650	338.1	0	(3,627)	0	(18,146)		(18,146)	(14,519)	0	0	0	0	0	0001													
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										0	(826,325,681)	0	(1,442,379,725)	XXX	(1,442,379,725)	(616,054,057)	0	0	0	0	XXX	XXX													
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	(826,325,681)	0	(1,442,379,725)	XXX	(1,442,379,725)	(616,054,057)	0	0	0	0	XXX	XXX													
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX												
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX											
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX											
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX										
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX									
0929999999. Total Written Options - Call Options and Warrants										0	(826,325,681)	0	(1,442,379,725)	XXX	(1,442,379,725)	(616,054,057)	0	0	0	0	0	0	0	0	XXX	XXX									
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
0989999999. Total Written Options										0	(826,325,681)	0	(1,442,379,725)	XXX	(1,442,379,725)	(616,054,057)	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
CASH MARGIN					12/31/2023	01/01/2024	0	0	0	0	255	0	255	XXX	255	0	0	0	0	0	0	0	0	0											
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	255	0	255	XXX	255	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	255	0	255	XXX	255	0	0	0	0	0	0	0	0	0	0	0	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	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	0	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	0	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	0	0	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	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1359999999. Total Swaps - Interest Rate										0	255	0	255	XXX	255	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	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	0	0	0	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	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	255	0	255	XXX	255	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	602,434,562	0	798,889,724	XXX	798,889,724	196,455,177	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

E18.63

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)	
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										0	602,434,562	0	798,889,724	XXX	798,889,724	196,455,177	0	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001 .....	The hedge effectiveness cannot be measured at inception. At 12/31/2023 The change in fair value of the derivative hedging instrument is 100.6% 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. ....



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale	9,794	2,105,122	214.94	52,682	0	0	0	0	0	727	0	0	(52,682)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	46,943	10,948,985	233.24	84,497	0	0	0	0	0	83,492	0	0	(84,497)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Closing Sale	12,908	2,932,052	227.15	30,850	0	0	0	0	0	26,730	0	0	(30,850)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	08/05/2022	08/07/2023	08/07/2023	Closing Sale	9,338	2,030,175	217.41	49,491	0	0	0	0	0	17,376	0	0	(49,491)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	06/07/2022	06/07/2023	06/07/2023	Closing Sale	50,180	11,683,911	232.84	72,761	0	0	0	0	0	66,387	0	0	(72,761)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	01/07/2022	01/06/2023	01/06/2023	Closing Sale	5,704	1,304,733	228.74	15,857	0	0	0	0	0	15,857	0	0	(15,857)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Closing Sale	88,541	20,198,858	228.13	192,134	0	0	0	0	0	170,256	0	0	(192,134)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	40,023	8,652,172	216.18	124,472	0	0	0	0	0	(54,580)	0	0	(124,472)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	06/07/2022	06/07/2023	06/07/2023	Closing Sale	40,790	9,142,263	224.13	133,791	0	0	0	0	0	96,647	0	0	(133,791)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	10,671	2,353,916	220.59	37,669	0	0	0	0	0	16,277	0	0	(37,669)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	09/07/2022	09/07/2023	09/07/2023	Closing Sale	29,743	6,635,068	223.08	94,583	0	0	0	0	0	40,847	0	0	(94,583)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	76,563	17,689,116	231.04	169,204	0	0	0	0	0	165,440	0	0	(169,204)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	08/05/2022	08/07/2023	08/07/2023	Closing Sale	10,654	2,466,934	231.55	15,342	0	0	0	0	0	11,418	0	0	(15,342)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	2,611	593,454	227.29	8,199	0	0	0	0	0	7,741	0	0	(8,199)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale	53,528	11,822,194	220.86	169,684	0	0	0	0	0	15,867	0	0	(169,684)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	03/07/2022	03/07/2023	03/07/2023	Closing Sale	72,556	16,454,975	226.79	158,898	0	0	0	0	0	152,960	0	0	(158,898)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	02/07/2022	02/07/2023	02/07/2023	Closing Sale	92,456	21,057,779	227.76	203,403	0	0	0	0	0	202,755	0	0	(203,403)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	42,885	9,162,809	213.66	168,967	0	0	0	0	0	(77,397)	0	0	(168,967)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	7,719	1,766,416	228.84	20,996	0	0	0	0	0	20,178	0	0	(20,996)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Closing Sale	21,946	4,958,918	225.96	58,596	0	0	0	0	0	49,155	0	0	(58,596)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	02/07/2022	02/07/2023	02/07/2023	Closing Sale	4,980	1,122,890	225.48	13,645	0	0	0	0	0	13,497	0	0	(13,645)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale	27,938	6,098,307	218.28	112,311	0	0	0	0	0	5,960	0	0	(112,311)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Closing Sale	52,571	12,221,706	232.48	75,702	0	0	0	0	0	71,978	0	0	(75,702)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	06/07/2022	06/07/2023	06/07/2023	Closing Sale	2,466	547,353	221.96	9,864	0	0	0	0	0	6,502	0	0	(9,864)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	06/07/2022	06/07/2023	06/07/2023	Closing Sale	10,902	2,480,314	227.51	26,056	0	0	0	0	0	21,113	0	0	(26,056)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	17,306	4,074,525	235.44	25,440	0	0	0	0	0	25,288	0	0	(25,440)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	8,997	1,954,598	217.25	42,916	0	0	0	0	0	13,925	0	0	(42,916)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	13,330	2,913,272	218.55	56,653	0	0	0	0	0	20,676	0	0	(56,652)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	58,972	12,996,249	220.38	121,482	0	0	0	0	0	(43,856)	0	0	(121,482)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	94,424	21,326,805	225.86	203,012	0	0	0	0	0	124,585	0	0	(203,012)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	09/07/2022	09/07/2023	09/07/2023	Closing Sale	25,017	5,511,495	220.31	102,323	0	0	0	0	0	37,077	0	0	(102,323)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	03/07/2022	03/07/2023	03/07/2023	Closing Sale	19,176	4,390,345	228.95	34,133	0	0	0	0	0	33,516	0	0	(34,133)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	09/07/2022	09/07/2023	09/07/2023	Closing Sale	10,849	2,512,303	231.57	15,514	0	0	0	0	0	10,349	0	0	(15,514)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	08/05/2022	08/07/2023	08/07/2023	Closing Sale	56,447	12,422,291	220.07	237,642	0	0	0	0	0	100,041	0	0	(237,642)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	12/07/2022	12/07/2023	12/07/2023	Closing Sale	83,454	18,347,362	219.85	351,341	0	0	0	0	0	65,954	0	0	(351,341)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7/JP5170UK5573	09/07/2022	09/07/2023	09/07/2023	Closing Sale	25,487	5,602,552	219.82	108,829	0	0	0	0	0	38,138	0	0	(108,829)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale	36,725	8,000,541	217.85	153,143	0	0	0	0	0	6,945	0	0	153,143	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Closing Sale	3,066	679,456	221.61	12,284	0	0	0	0	0	8,763	0	0	(12,284)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	06/07/2022	06/07/2023	06/07/2023	Closing Sale	11,706	2,649,185	226.31	31,372	0	0	0	0	0	24,508	0	0	(31,372)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	14,837	3,445,893	232.25	29,229	0	0	0	0	0	28,764	0	0	(29,229)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	12/07/2023	Closing Sale	11,386	2,636,314	231.54	16,168	0	0	0	0	0	6,819	0	0	(16,168)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	06/07/2022	06/07/2023	06/07/2023	Closing Sale	86,793	19,830,465	228.48	189,209	0	0	0	0	0	157,494	0	0	(189,209)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	02/07/2022	02/07/2023	02/07/2023	Closing Sale	19,672	4,395,118	223.42	65,311	0	0	0	0	0	63,480	0	0	(65,311)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	55,400	13,165,256	237.64	67,034	0	0	0	0	0	66,848	0	0	(67,034)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	09/07/2023	Closing Sale	92,901	21,110,823	227.24	199,737	0	0	0	0	0	108,884	0	0	(199,737)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	01/07/2022	01/06/2023	01/06/2023	Closing Sale	96,171	22,220,310	231.05	214,461	0	0	0	0	0	214,461	0	0	(214,461)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	08/07/2023	Closing Sale	89,291	20,288,701	227.22	193,761	0	0	0	0	0	121,177	0	0	(193,761)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	2,826	632,204	223.71	7,461	0	0	0	0	0	4,030	0	0	(7,461)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	12,178	2,734,935	224.58	16,684	0	0	0	0	0	(3,350)	0	0	(16,684)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	01/07/2022	01/06/2023	01/06/2023	Closing Sale	2,889	615,378	228.85	7,395	0	0	0	0	0	7,395	0	0	(7,395)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale	11,159	2,560,321	229.44	15,623	0	0	0	0	0	4,909	0	0	(15,623)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	52,916	11,283,808	213.24	216,432	0	0	0	0	0	(99,821)	0	0	(216,432)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Closing Sale	53,257	11,917,851	223.78	174,683	0	0	0	0	0	136,471	0	0	(174,683)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale	12,309	2,664,406	216.46	58,098	0	0	0	0	0	1,701	0	0	(58,098)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	12/07/2023	Closing Sale	10,012	2,169,200	216.66	55,466	0	0	0	0	0	8,434	0	0	(55,466)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	12/07/2023	Closing Sale	50,834	11,534,235	226.9	111,326	0	0	0	0	0	33,997	0	0	(111,326)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	02/07/2022	02/07/2023	02/07/2023	Closing Sale	51,888	12,043,205	232.1	75,756	0	0	0	0	0	75,743	0	0	(75,756)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	02/07/2022	02/07/2023	02/07/2023	Closing Sale	17,239	3,963,763	229.93	30,858	0	0	0	0	0	30,832	0	0	(30,858)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	03/07/2022	03/07/2023	03/07/2023	Closing Sale	2,675	600,885	224.63	7,196	0	0	0	0	0	6,688	0	0	(7,196)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	01/07/2022	01/06/2023	01/06/2023	Closing Sale	19,931	4,517,162	226.64	67,167	0	0	0	0	0	67,167	0	0	(67,167)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	12,511	2,879,657	230.17	17,891	0	0	0	0	0	13,428	0	0	(17,891)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	01/07/2022	01/06/2023	01/06/2023	Closing Sale	60,235	14,182,331	235.45	89,148	0	0	0	0	0	89,148	0	0	(89,148)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	03/07/2022	03/07/2023	03/07/2023	Closing Sale	17,291	3,846,556	222.46	57,080	0	0	0	0	0	50,084	0	0	(57,080)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/05/2022	08/07/2023	08/07/2023	Closing Sale	32,881	7,334,436	223.06	105,548	0	0	0	0	0	53,304	0	0	(105,548)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	12/07/2023	Closing Sale	45,809	10,209,910	222.88	146,589	0	0	0	0	0	33,923	0	0	(146,589)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	29,568	6,474,801	218.98	120,933	0	0	0	0	0	45,833	0	0	(120,933)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	02/07/2022	02/07/2023	02/07/2023	Closing Sale	2,865	646,315	225.59	7,764	0	0	0	0	0	7,685	0	0	(7,764)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	2,683	577,408	215.21	15,213	0	0	0	0	0	4,006	0	0	(15,213)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	18,726	4,243,873	226.63	62,354	0	0	0	0	0	58,326	0	0	(62,354)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	14,090	2,972,708	210.98	70,591	0	0	0	0	0	(32,539)	0	0	(70,591)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	03/07/2022	03/07/2023	03/07/2023	Closing Sale	43,644	10,180,836	233.27	51,936	0	0	0	0	0	51,772	0	0	(51,936)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	11,902	2,536,792	213.14	49,155	0	0	0	0	0	(22,644)	0	0	(49,155)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	12/07/2023	Closing Sale	17,199	3,743,534	217.66	87,543	0	0	0	0		14,168	0	0	(87,543)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale	62,968	14,176,079	225.06	134,164	0	0	0	0		24,960	0	0	(134,164)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	03/07/2022	03/07/2023	03/07/2023	Closing Sale	29,393	6,793,016	231.11	42,620	0	0	0	0		42,261	0	0	(42,620)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/07/2022	07/07/2023	07/07/2023	Closing Sale	36,013	7,979,040	221.56	116,322	0	0	0	0		54,174	0	0	(116,322)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	10/07/2022	10/06/2023	10/06/2023	Closing Sale	2,855	623,189	218.28	7,252	0	0	0	0		(2,941)	0	0	(7,252)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	09/07/2023	Closing Sale	11,338	2,465,448	217.45	59,525	0	0	0	0		17,765	0	0	(59,524)	0	0	0001
Barclays Low vol index	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	01/07/2022	01/06/2023	01/06/2023	Closing Sale	23,862	5,565,812	233.25	43,429	0	0	0	0		43,429	0	0	(43,429)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOES	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	03/14/2022	03/14/2023	03/14/2023	Closing Sale	32,224	8,688,557	269.63	205,712	0	0	0	0		205,617	0	0	(205,712)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOHJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 549300TKJT11GC8Y1R12	02/28/2024	02/28/2024	12/14/2023	Closing Sale	2,979	761,343	255.57	0	9,175	9,384	0	9,384		0	0	0	209	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	04/14/2022	04/14/2023	04/14/2023	Closing Sale	12,357	3,336,266	269.99	78,839	0	0	0	0		78,660	0	0	(78,839)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	02/14/2022	02/14/2023	02/14/2023	Closing Sale	12,500	3,384,125	270.73	80,261	0	0	0	0		80,260	0	0	(80,261)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	08/12/2022	08/14/2023	08/14/2023	Closing Sale	259,891	69,635,195	267.94	1,621,720	0	0	0	0		1,547,518	0	0	(1,621,720)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/14/2022	12/14/2023	12/14/2023	Closing Sale	423,791	108,308,266	255.57	2,480,280	0	1,334,942	0	1,334,942		1,273,624	0	0	(1,145,318)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/14/2022	10/13/2023	10/13/2023	Closing Sale	7,052	1,771,392	251.19	40,565	0	19,322	0	19,322		13,038	0	0	(21,242)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	04/14/2023	Closing Sale	17,980	4,854,420	269.99	114,714	0	0	0	0		114,453	0	0	(114,714)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOHK	Fixed Annuity Hedge	N/A	Equity/Index	UBS 549300TKJT11GC8Y1R12	02/28/2022	02/28/2024	10/13/2023	Closing Sale	1,179	296,153	251.19	0	4,869	3,230	0	3,230		0	0	0	(1,639)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/14/2022	01/13/2023	01/13/2023	Closing Sale	19,637	5,429,631	276.5	129,241	0	0	0	0		129,241	0	0	(129,241)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	02/14/2022	02/14/2023	02/14/2023	Closing Sale	149,223	40,399,143	270.73	958,141	0	0	0	0		958,134	0	0	(958,141)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	04/14/2022	04/14/2023	04/14/2023	Closing Sale	212,156	57,279,998	269.99	1,352,724	0	0	0	0		1,349,647	0	0	(1,352,724)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	03/14/2022	03/14/2023	03/14/2023	Closing Sale	218,743	58,979,675	269.63	1,396,414	0	0	0	0		1,395,768	0	0	(1,396,414)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	06/14/2022	06/14/2023	06/14/2023	Closing Sale	7,373	1,951,633	264.7	42,802	0	0	0	0		40,811	0	0	(42,802)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOJS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/13/2023	10/14/2024	10/27/2023	Closing Sale	13,357	3,391,743	253.93	0	77,671	51,959	0	51,959		0	0	0	(25,712)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/21/2022	12/21/2023	12/14/2023	Closing Sale	22,445	5,736,269	255.57	89,556	0	70,702	0	70,702		25,649	0	0	(18,854)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	03/14/2022	03/14/2023	03/14/2023	Closing Sale	11,150	3,006,375	269.63	71,179	0	0	0	0		71,147	0	0	(71,179)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/21/2022	12/21/2023	10/13/2023	Closing Sale	1,140	286,357	251.19	5,985	0	3,124	0	3,124		1,535	0	0	(2,861)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	06/14/2022	06/14/2023	06/14/2023	Closing Sale	211,551	55,997,550	264.7	1,298,923	0	0	0	0		1,241,808	0	0	(1,298,923)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	06/14/2022	06/14/2023	06/14/2023	Closing Sale	11,218	2,969,405	264.7	65,123	0	0	0	0		62,094	0	0	(65,123)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/21/2022	01/13/2023	01/13/2023	Closing Sale	8,567	2,368,776	276.5	42,922	0	0	0	0		42,922	0	0	(42,922)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	05/13/2022	05/12/2023	05/12/2023	Closing Sale	15,945	4,246,313	266.31	93,970	0	0	0	0		92,289	0	0	(93,970)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	08/12/2022	08/14/2023	08/14/2023	Closing Sale	13,713	3,674,261	267.94	80,717	0	0	0	0		76,802	0	0	(80,717)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	07/14/2022	07/14/2023	07/14/2023	Closing Sale	249,086	66,134,824	265.51	1,534,328	0	0	0	0		1,452,827	0	0	(1,534,328)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Credit Suisse Balanced Trend 5 9CCSSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	09/14/2022	09/14/2023	09/14/2023	Closing Sale	11,978	3,128,055	261.15	67,994	0	0	0	0	0	55,177	0	0	(67,994)	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJG	Fixed Annuity Hedge	N/A	Equity/Index	UBS Credit Suisse FB Int 5493001KJTI1GC8Y1R12	07/21/2022	12/14/2023	12/14/2023	Closing Sale	3,772	964,010	255.57	0	26,479	11,882	0	11,882	0	0	0	0	0	(14,598)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/21/2022	01/13/2023	01/13/2023	Closing Sale	9,554	2,641,681	276.5	47,867	0	0	0	0	0	47,867	0	0	0	(47,867)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	11/14/2022	11/14/2023	11/14/2023	Closing Sale	276,131	69,993,666	253.48	1,602,858	0	472,184	0	472,184	0	690,738	0	0	0	(1,130,674)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOIK	Fixed Annuity Hedge	N/A	Equity/Index	UBS Credit Suisse FB Int 5493001KJTI1GC8Y1R12	05/19/2023	12/14/2023	12/14/2023	Closing Sale	5,790	1,479,750	255.57	0	33,929	18,239	0	18,239	0	0	0	0	0	(15,690)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	11/14/2022	11/14/2023	11/14/2023	Closing Sale	12,236	3,101,581	253.48	67,039	0	20,924	0	20,924	0	26,621	0	0	0	(46,115)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/14/2022	12/14/2023	12/14/2023	Closing Sale	50,235	12,838,559	255.57	294,003	0	158,240	0	158,240	0	150,972	0	0	0	(135,763)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	02/14/2022	02/14/2023	02/14/2023	Closing Sale	5,615	1,520,149	270.73	36,053	0	0	0	0	0	36,053	0	0	0	(36,053)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	09/14/2022	09/14/2023	09/14/2023	Closing Sale	9,616	2,511,218	261.15	54,586	0	0	0	0	0	44,297	0	0	0	(54,586)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	07/14/2022	07/14/2023	07/14/2023	Closing Sale	12,778	3,392,687	265.51	74,408	0	0	0	0	0	70,227	0	0	0	(74,408)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	08/12/2022	08/14/2023	08/14/2023	Closing Sale	22,564	6,045,798	267.94	132,816	0	0	0	0	0	126,374	0	0	0	(132,816)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/21/2022	10/20/2023	08/14/2023	Closing Sale	9,605	2,573,564	267.94	8,933	0	0	0	0	0	6,190	0	0	0	(8,933)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOHZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS Credit Suisse FB Int 5493001KJTI1GC8Y1R12	04/14/2023	04/12/2024	09/14/2023	Closing Sale	2,538	662,799	261.15	0	5,000	0	0	0	0	0	0	0	0	(5,000)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/14/2022	12/14/2023	12/14/2023	Closing Sale	12,237	3,127,410	255.57	71,618	0	38,547	0	38,547	0	36,776	0	0	0	(33,071)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	06/14/2022	06/14/2023	06/14/2023	Closing Sale	2,040	539,988	264.7	11,843	0	0	0	0	0	11,292	0	0	0	(11,843)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	09/14/2022	09/14/2023	09/14/2023	Closing Sale	320,773	83,769,869	261.15	1,935,095	0	0	0	0	0	1,591,851	0	0	0	(1,935,095)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/21/2022	10/20/2023	10/13/2023	Closing Sale	24,181	6,074,025	251.19	131,545	0	66,256	0	66,256	0	37,157	0	0	0	(65,289)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/14/2022	01/13/2023	01/13/2023	Closing Sale	27,081	7,487,897	276.5	178,234	0	0	0	0	0	178,234	0	0	0	(178,234)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOJK	Fixed Annuity Hedge	N/A	Equity/Index	UBS Credit Suisse FB Int 5493001KJTI1GC8Y1R12	09/14/2023	09/13/2024	10/27/2023	Closing Sale	23,618	6,102,419	258.38	0	139,135	52,196	0	52,196	0	0	0	0	0	(86,939)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOHY	Fixed Annuity Hedge	N/A	Equity/Index	UBS Credit Suisse FB Int 5493001KJTI1GC8Y1R12	04/14/2023	04/12/2024	12/14/2023	Closing Sale	1,335	341,186	255.57	0	6,788	4,205	0	4,205	0	0	0	0	0	(2,563)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/14/2022	10/13/2023	10/13/2023	Closing Sale	18,625	4,678,414	251.19	107,136	0	51,033	0	51,033	0	34,435	0	0	0	(56,103)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	11/14/2022	11/14/2023	11/14/2023	Closing Sale	8,531	2,162,438	253.48	46,740	0	14,588	0	14,588	0	18,560	0	0	0	(32,152)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/21/2022	12/21/2023	11/14/2023	Closing Sale	6,165	1,562,704	253.48	28,051	0	10,542	0	10,542	0	7,686	0	0	0	(17,509)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale Credit Suisse FB Int 02RNE81BXP4R0TD8PU41	10/21/2022	10/20/2023	07/14/2023	Closing Sale	1,580	419,506	265.51	1,580	0	0	0	0	0	1,063	0	0	0	(1,580)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	05/13/2022	05/12/2023	05/12/2023	Closing Sale	12,437	3,312,097	266.31	73,296	0	0	0	0	0	71,985	0	0	0	(73,296)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale Credit Suisse FB Int 02RNE81BXP4R0TD8PU41	07/14/2022	07/14/2023	07/14/2023	Closing Sale	26,847	7,128,147	265.51	156,333	0	0	0	0	0	147,548	0	0	0	(156,333)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	05/13/2022	05/12/2023	05/12/2023	Closing Sale	260,672	69,419,560	266.31	1,626,619	0	0	0	0	0	1,599,130	0	0	0	(1,626,619)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/21/2022	12/21/2023	09/14/2023	Closing Sale	881	230,073	261.15	1,568	0	0	0	0	0	625	0	0	0	(1,568)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/21/2022	10/20/2023	09/14/2023	Closing Sale	5,569	1,454,344	261.15	11,584	0	0	0	0	0	5,624	0	0	0	(11,584)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSODV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/14/2022	01/13/2023	01/13/2023	Closing Sale	253,903	70,204,180	276.5	1,671,062	0	0	0	0	0	1,671,062	0	0	0	(1,671,062)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/14/2022	10/13/2023	10/13/2023	Closing Sale	299,398	75,205,784	251.19	1,722,212	0	820,351	0	820,351	0	553,550	0	0	0	(901,862)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	08/07/2023	08/07/2024	08/14/2023	Closing Sale	12,588	4,475,663	355.55	0	92,646	70,493	0	70,493		0	0	0	(22,153)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/06/2023	12/28/2023	12/28/2023	Closing Sale	14,240	4,898,702	344.01	0	235,672	219,581	0	219,581		0	0	0	(16,091)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	05/27/2022	05/26/2023	05/26/2023	Closing Sale	32,508	11,945,390	367.46	0	249,661	0	0	0		244,646	0	0	(249,661)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	09/21/2022	09/21/2023	09/21/2023	Closing Sale	59,778	21,050,823	352.15	0	431,540	0	0	0		252,674	0	0	(431,540)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/14/2022	06/14/2023	06/14/2023	Closing Sale	30,146	10,675,904	354.14	0	222,060	0	0	239,058		174,820	0	0	(16,998)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	11/28/2022	11/21/2023	11/21/2023	Closing Sale	61,962	21,726,356	350.64	0	443,028	0	0	74,224		198,728	0	0	(368,804)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	03/14/2022	03/14/2023	03/14/2023	Closing Sale	25,251	9,513,314	376.75	0	201,686	0	0	0		201,675	0	0	(201,686)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/28/2022	06/28/2023	06/28/2023	Closing Sale	38,783	13,733,836	354.12	0	285,662	0	0	330,043		219,239	0	0	(44,381)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/21/2022	04/21/2023	04/21/2023	Closing Sale	22,760	8,388,426	368.56	0	176,162	0	0	0		174,967	0	0	(176,162)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	07/07/2022	07/07/2023	07/07/2023	Closing Sale	150,433	53,567,687	356.09	0	1,114,205	0	0	0		900,234	0	0	(1,114,205)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	10/14/2022	10/13/2023	09/14/2023	Closing Sale	14,037	4,979,485	354.74	0	58,676	0	0	11,370		26,527	0	0	(47,306)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	01/21/2022	01/20/2023	01/20/2023	Closing Sale	15,151	5,866,164	387.18	0	124,360	0	0	0		124,360	0	0	(124,360)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	12/07/2022	12/07/2023	12/07/2023	Closing Sale	305,752	107,422,908	351.34	0	2,191,424	0	0	1,437,234		1,011,933	0	0	(754,190)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/28/2022	06/28/2023	06/14/2023	Closing Sale	3,853	1,364,501	354.14	0	27,819	0	0	30,554		21,761	0	0	(2,736)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	05/20/2022	05/19/2023	05/19/2023	Closing Sale	30,127	11,024,976	365.95	0	230,424	0	0	0		224,973	0	0	(230,424)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	07/14/2022	07/07/2023	07/07/2023	Closing Sale	7,518	2,677,085	356.09	0	55,483	0	0	0		44,790	0	0	(55,483)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	09/07/2022	09/07/2023	09/07/2023	Closing Sale	231,340	82,053,985	354.69	0	1,690,309	0	0	50,895		1,171,529	0	0	(1,639,415)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/21/2023	04/19/2024	05/12/2023	Closing Sale	12,316	4,320,330	350.79	0	88,134	0	0	106,657		0	0	0	(18,522)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/07/2022	03/21/2023	03/21/2023	Closing Sale	4,058	1,530,637	377.19	0	22,319	0	0	0		22,316	0	0	(22,319)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/07/2022	02/14/2023	02/14/2023	Closing Sale	13,165	5,052,595	383.79	0	42,523	0	0	0		42,523	0	0	(42,523)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	08/12/2022	08/14/2023	08/14/2023	Closing Sale	64,403	23,304,870	361.86	0	484,955	0	0	0		427,138	0	0	(484,955)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	07/28/2022	07/28/2023	07/28/2023	Closing Sale	61,665	22,267,848	361.11	0	463,173	0	0	0		409,294	0	0	(463,173)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	12/21/2022	12/21/2023	12/21/2023	Closing Sale	96,473	33,436,577	346.59	0	682,112	0	0	1,061,121		143,932	0	0	(379,008)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	07/07/2023	07/05/2024	07/14/2023	Closing Sale	16,712	5,909,530	353.61	0	121,736	0	0	131,858		0	0	0	(10,121)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	05/20/2022	05/19/2023	05/05/2023	Closing Sale	7,993	2,911,290	364.23	0	66,102	0	0	0		64,555	0	0	(66,102)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	11/07/2023	11/07/2024	11/14/2023	Closing Sale	25,936	9,055,036	349.13	0	187,439	0	0	160,025		0	0	0	(27,414)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	01/14/2022	01/13/2023	01/13/2023	Closing Sale	23,337	9,155,805	392.33	0	195,022	0	0	0		195,022	0	0	(195,022)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	11/14/2022	11/14/2023	11/14/2023	Closing Sale	60,761	21,294,300	350.46	0	436,534	0	0	0		196,620	0	0	(436,534)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	08/26/2022	08/28/2023	08/28/2023	Closing Sale	66,596	23,780,766	357.09	0	492,264	0	0	0		380,339	0	0	(492,264)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	03/07/2022	03/07/2023	03/07/2023	Closing Sale	90,380	34,666,153	383.56	0	734,920	0	0	0		734,919	0	0	(734,920)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/06/2023	09/07/2023	09/07/2023	Closing Sale	5,885	2,087,351	354.69	0	0	0	0	43,961		1,295	0	0	(42,666)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	10/21/2022	10/20/2023	10/20/2023	Closing Sale	61,049	21,126,006	346.05	0	430,973	0	0	73,500		108,041	0	0	(357,473)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	10/28/2022	10/27/2023	10/27/2023	Closing Sale	72,258	25,186,971	348.57	0	513,811	0	0	91,951		0	0	0	(421,860)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/06/2023	10/06/2023	10/06/2023	Closing Sale	8,246	2,869,938	348.04	0	0	0	0	106,044		0	0	0	(106,044)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	02/07/2022	01/27/2023	01/27/2023	Closing Sale	10,056	3,871,057	384.95	0	79,945	0	0	0		79,945	0	0	(79,945)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	03/21/2022	03/21/2023	03/21/2023	Closing Sale	25,025	9,439,180	377.19	0	169,419	0	0	0		169,401	0	0	(169,419)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	11/07/2022	11/07/2023	11/07/2023	Closing Sale	243,355	84,427,150	346.93	1,730,756	0	535,381	0	535,381		487,919	0	0	(1,195,375)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/28/2022	06/28/2023	06/21/2023	Closing Sale	7,084	2,501,431	353.11	54,830	0	62,623	0	62,623		41,665	0	0	7,792	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	09/28/2023	09/27/2024	11/14/2023	Closing Sale	9,218	3,203,439	347.52	0	65,991	61,392	0	61,392		0	0	0	(4,599)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	08/19/2022	08/21/2023	08/21/2023	Closing Sale	58,012	20,927,829	360.75	435,301	0	0	0	0		373,052	0	0	(435,301)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/07/2022	04/06/2023	04/06/2023	Closing Sale	155,749	57,916,823	371.86	1,216,254	0	0	0	0		1,214,363	0	0	(1,216,254)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	07/21/2022	07/21/2023	07/21/2023	Closing Sale	57,094	20,360,291	356.61	421,455	0	69,655	0	69,655		338,470	0	0	(351,800)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	05/06/2022	05/05/2023	05/05/2023	Closing Sale	142,193	51,790,956	364.23	1,082,432	0	0	0	0		1,054,917	0	0	(1,082,432)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/28/2022	04/28/2023	04/28/2023	Closing Sale	40,570	14,932,600	368.07	313,585	0	0	0	0		310,650	0	0	(313,585)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/07/2022	06/07/2023	06/07/2023	Closing Sale	130,641	47,461,875	363.3	991,950	0	0	0	0		941,251	0	0	(991,950)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	12/14/2022	12/14/2023	12/14/2023	Closing Sale	74,641	26,263,182	351.86	535,766	0	390,372	0	390,372		255,256	0	0	(145,393)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	01/06/2023	01/05/2024	03/24/2023	Closing Sale	7,848	2,725,689	347.31	0	55,604	69,769	0	69,769		0	0	0	14,165	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	01/07/2022	01/06/2023	01/06/2023	Closing Sale	89,733	35,396,977	394.47	753,956	0	0	0	0		753,956	0	0	(753,956)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	07/14/2022	07/14/2023	07/14/2023	Closing Sale	68,755	24,491,906	356.22	506,982	0	116,196	0	116,196		406,517	0	0	(390,787)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	02/28/2023	02/28/2024	11/07/2023	Closing Sale	18,362	6,370,329	346.93	0	95,482	40,396	0	40,396		0	0	0	(55,086)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	02/07/2022	02/07/2023	02/07/2023	Closing Sale	70,681	27,191,688	384.71	579,186	0	0	0	0		579,186	0	0	(579,186)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	02/07/2022	01/20/2023	01/20/2023	Closing Sale	5,179	2,005,205	387.18	35,890	0	0	0	0		35,890	0	0	(35,890)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	10/07/2022	10/06/2023	10/06/2023	Closing Sale	253,878	88,359,699	348.04	1,818,817	0	0	0	0		698,288	0	0	(1,818,817)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/14/2022	04/14/2023	04/14/2023	Closing Sale	34,179	12,645,546	369.98	265,558	0	0	0	0		264,573	0	0	(265,558)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	05/20/2022	05/19/2023	05/12/2023	Closing Sale	11,753	4,304,771	366.27	87,325	0	0	0	0		85,582	0	0	(87,325)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	10/06/2023	10/07/2024	10/13/2023	Closing Sale	13,941	4,831,532	346.57	0	100,013	94,520	0	94,520		0	0	0	(5,493)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	04/07/2022	03/28/2023	03/28/2023	Closing Sale	6,706	2,502,545	373.18	47,747	0	0	0	0		47,713	0	0	(47,747)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	02/18/2022	02/21/2023	02/21/2023	Closing Sale	14,553	5,601,450	384.9	119,310	0	0	0	0		119,310	0	0	(119,310)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	12/07/2023	12/06/2024	12/14/2023	Closing Sale	24,739	8,806,837	355.99	0	182,302	157,340	0	157,340		0	0	0	(24,962)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	11/28/2022	11/28/2023	11/28/2023	Closing Sale	48,515	17,043,805	351.31	349,398	0	33,475	0	33,475		164,989	0	0	(315,923)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	01/28/2022	01/27/2023	01/27/2023	Closing Sale	17,411	6,702,364	384.95	142,088	0	0	0	0		142,088	0	0	(142,088)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	01/13/2023	01/12/2024	06/06/2023	Closing Sale	7,106	2,486,958	349.98	0	50,734	79,516	0	79,516		0	0	0	28,782	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	12/28/2022	12/28/2023	12/28/2023	Closing Sale	48,124	16,555,137	344.01	337,726	0	742,072	0	742,072		16,130	0	0	404,346	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	03/28/2022	03/28/2023	03/28/2023	Closing Sale	28,013	10,453,891	373.18	220,576	0	0	0	0		220,437	0	0	(220,576)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	07/14/2022	06/28/2023	06/28/2023	Closing Sale	5,687	2,013,880	354.12	46,690	0	48,396	0	48,396		36,950	0	0	1,706	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	08/05/2022	08/07/2023	08/07/2023	Closing Sale	182,456	65,904,932	361.21	1,370,826	0	0	0	0		1,201,599	0	0	(1,370,826)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/28/2022	06/28/2023	06/07/2023	Closing Sale	6,955	2,526,752	363.3	27,125	0	0	0	0		24,425	0	0	(27,124)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	06/21/2022	06/21/2023	06/21/2023	Closing Sale	22,575	7,971,458	353.11	165,809	0	199,563	0	199,563		123,856	0	0	33,754	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	09/14/2022	09/14/2023	09/14/2023	Closing Sale	41,160	14,601,098	354.74	300,783	0	33,340	0	33,340		206,514	0	0	(267,443)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	05/13/2022	05/12/2023	05/12/2023	Closing Sale	30,101	11,025,093	366.27	230,424	0	0	0	0		225,961	0	0	(230,424)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America ... EYKN6VOZCB8VD91ULB80	02/28/2022	02/28/2023	02/28/2023	Closing Sale	29,473	11,327,358	384.33	240,138	0	0	0	0		240,138	0	0	(240,138)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4ROTD8PU41	02/28/2023	02/28/2024	08/14/2023	Closing Sale	3,265	1,126,490	345.02	0	22,868	34,283	0	34,283		0	0	0	11,415	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	09/28/2022	09/28/2023	09/28/2023	Closing Sale ..	79,704	27,700,328	347.54	567,859	0	0	0	0	0	207,323	0	0	(567,859)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America ... EYKNE6VOZCB8VD91ULB80	10/14/2022	10/13/2023	10/13/2023	Closing Sale ..	62,167	21,599,824	347.45	440,635	0	85,790	0	85,790	0	148,930	0	0	(354,845)	0	0	0001
Global Balanced Index	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	02/14/2022	02/14/2023	02/14/2023	Closing Sale ..	18,476	7,090,904	383.79	150,327	0	0	0	0	0	150,327	0	0	(150,327)	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .....	04/21/2022	04/21/2023	04/21/2023	Closing Sale ..	42	45,651	1086.93	419,849	0	0	0	0	0	377,685	0	0	(419,849)	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .....	01/21/2022	01/20/2023	01/20/2023	Closing Sale ..	39	48,528	1244.31	406,219	0	0	0	0	0	406,209	0	0	(406,219)	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .....	12/21/2022	12/21/2023	12/21/2023	Closing Sale ..	58	65,273	952.98	648,324	0	262,972	0	262,972	0	54,205	0	0	(385,352)	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .....	09/21/2022	09/21/2023	09/21/2023	Closing Sale ..	45	41,944	932.08	429,480	0	108,765	0	108,765	0	(17,671)	0	0	(320,715)	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .....	11/21/2022	11/21/2023	11/21/2023	Closing Sale ..	47	43,759	931.05	460,788	0	269,874	0	269,874	0	(57,807)	0	0	(190,914)	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .....	02/18/2022	02/21/2023	02/21/2023	Closing Sale ..	35	43,112	1231.77	363,777	0	0	0	0	0	362,821	0	0	(363,777)	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America ... EYKNE6VOZCB8VD91ULB80	07/21/2022	07/21/2023	07/21/2023	Closing Sale ..	5,297	5,247,685	990.69	522,123	0	126,545	0	126,545	0	220,088	0	0	(395,577)	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America ... EYKNE6VOZCB8VD91ULB80	05/20/2022	05/19/2023	05/19/2023	Closing Sale ..	4,671	4,835,933	1035.31	479,022	0	0	0	0	0	356,234	0	0	(479,022)	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	08/19/2022	08/21/2023	08/21/2023	Closing Sale ..	4,573	4,579,677	1001.46	429,787	0	0	0	0	0	169,089	0	0	(429,787)	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America ... EYKNE6VOZCB8VD91ULB80	03/21/2022	03/21/2023	03/21/2023	Closing Sale ..	3,863	4,308,249	1115.26	400,055	0	0	0	0	0	385,913	0	0	(400,055)	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets .....	10/21/2022	10/20/2023	10/20/2023	Closing Sale ..	5,294	4,579,522	865.04	515,293	0	321,822	0	321,822	0	(273,520)	0	0	(193,470)	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	06/21/2022	06/21/2023	06/21/2023	Closing Sale ..	4,096	4,165,550	1016.98	435,223	0	0	0	0	0	271,370	0	0	(435,223)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNE6VOZCB8VD91ULB80	11/07/2022	11/07/2023	09/07/2023	Closing Sale ..	2,052	405,845	197.78	8,873	0	1,252	0	1,252	0	(213)	0	0	(7,621)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNE6VOZCB8VD91ULB80	12/07/2022	12/07/2023	12/07/2023	Closing Sale ..	90,375	18,178,028	201.14	472,661	0	0	0	0	0	151,737	0	0	(472,661)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	05/06/2022	05/05/2023	05/05/2023	Closing Sale ..	65,792	13,709,079	208.37	363,172	0	0	0	0	0	340,549	0	0	(363,172)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	06/07/2022	10/06/2023	10/06/2023	Closing Sale ..	2,903	573,923	197.7	0	13,180	0	0	0	0	0	0	0	(13,180)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	06/07/2022	06/07/2023	06/07/2023	Closing Sale ..	54,690	11,355,285	207.63	300,795	0	0	0	0	0	267,466	0	0	(300,795)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNE6VOZCB8VD91ULB80	11/07/2022	11/07/2023	07/07/2023	Closing Sale ..	1,497	293,277	195.91	7,150	0	5,853	0	5,853	0	(297)	0	0	(1,297)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co .....	06/07/2022	09/07/2023	09/07/2023	Closing Sale ..	2,618	517,788	197.78	0	10,865	0	1,597	0	1,597	0	0	0	(9,268)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	04/07/2022	04/06/2023	04/06/2023	Closing Sale ..	54,640	11,655,258	213.31	313,529	0	0	0	0	0	311,728	0	0	(313,529)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	02/07/2022	02/07/2023	02/07/2023	Closing Sale ..	40,832	8,800,113	215.52	236,724	0	0	0	0	0	236,722	0	0	(236,724)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	77,201	15,513,541	200.95	409,937	0	41,689	0	41,689	0	195,882	0	0	(368,249)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNE6VOZCB8VD91ULB80	11/07/2022	11/07/2023	06/07/2023	Closing Sale ..	2,757	572,436	207.63	2,844	0	0	0	0	0	1,164	0	0	(2,844)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	01/07/2022	01/06/2023	01/06/2023	Closing Sale ..	40,337	8,880,191	220.15	238,875	0	0	0	0	0	238,875	0	0	(238,875)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co .....	06/07/2022	11/07/2023	11/07/2023	Closing Sale ..	2,100	413,553	196.93	0	13,293	0	0	0	0	0	0	0	(13,293)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	73,992	14,634,138	197.78	383,279	0	45,135	0	45,135	0	55,670	0	0	(338,143)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNE6VOZCB8VD91ULB80	11/07/2022	11/07/2023	11/07/2023	Closing Sale ..	83,013	16,347,750	196.93	423,366	0	0	0	0	0	(15,035)	0	0	(423,366)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNE6VOZCB8VD91ULB80	07/07/2022	07/07/2023	07/07/2023	Closing Sale ..	74,175	14,531,624	195.91	383,485	0	290,024	0	290,024	0	14,487	0	0	(93,461)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNE6VOZCB8VD91ULB80	10/07/2022	10/06/2023	10/06/2023	Closing Sale ..	86,177	17,037,193	197.7	442,950	0	0	0	0	0	40,263	0	0	(442,950)	0	0	0001
Merrill Lynch GPA index	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	03/07/2022	03/07/2023	03/07/2023	Closing Sale ..	41,111	8,834,343	214.89	237,644	0	0	0	0	0	237,526	0	0	(237,644)	0	0	0001
Balanced 90MSSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	147,416	40,658,807	275.81	816,685	0	0	0	0	0	527,399	0	0	(816,685)	0	0	0001
Balanced 90MSSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFG9NF38B653	02/14/2023	02/14/2024	05/05/2023	Closing Sale ..	11,316	3,033,141	268.04	0	60,314	91,433	0	91,433	0	0	0	0	(31,119)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
PIMCO US Fundamental	Balanced 20MSSOAJ	N/A	Equity/Index	Morgan Stanley	09/21/2023	09/19/2025	11/07/2023	Closing Sale	5,162	1,340,778	259.74	0	36,599	32,521	0	32,521		0	0	0	(4,078)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEX	N/A	Equity/Index	Morgan Stanley	12/21/2022	12/21/2023	12/21/2023	Closing Sale	50,697	13,689,204	270.02	272,243	0	39,380	0	39,380		41,542	0	0	(232,863)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODP	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Closing Sale	20,439	5,762,367	281.93	117,524	0	0	0	0		111,723	0	0	(117,524)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEG	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	12/07/2023	Closing Sale	201,398	54,848,731	272.34	1,101,647	0	33,304	0	33,304		375,617	0	0	(1,068,343)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEU	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	11/07/2023	Closing Sale	3,482	925,307	265.74	30,502	0	0	0	0		8,815	0	0	(30,502)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEI	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Sale	53,889	14,651,880	271.89	291,539	0	45,848	0	45,848		86,448	0	0	(245,691)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOCY	N/A	Equity/Index	Morgan Stanley	01/07/2022	01/06/2023	01/06/2023	Closing Sale	45,528	13,441,687	295.24	279,542	0	0	0	0		279,542	0	0	(279,542)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOFR	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	06/07/2023	Closing Sale	6,065	1,633,123	269.27	0	32,508	23,866	0	23,866		0	0	0	(8,642)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOFT	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	06/28/2023	Closing Sale	8,065	2,145,048	265.97	0	42,664	46,008	0	46,008		0	0	0	3,344	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOGI	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/27/2024	10/13/2023	Closing Sale	5,380	1,390,300	258.42	0	28,245	26,635	0	26,635		0	0	0	(1,610)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODK	N/A	Equity/Index	Morgan Stanley	04/07/2022	04/06/2023	04/06/2023	Closing Sale	79,415	22,734,926	286.28	466,166	0	0	0	0		463,413	0	0	(466,166)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODA	N/A	Equity/Index	Morgan Stanley	01/21/2022	01/20/2023	01/20/2023	Closing Sale	10,153	2,983,764	293.88	61,730	0	0	0	0		61,730	0	0	(61,730)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEM	N/A	Equity/Index	Morgan Stanley	11/07/2022	11/07/2023	11/07/2023	Closing Sale	166,524	44,252,088	265.74	880,912	0	0	0	0		(156,252)	0	0	(880,912)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODJ	N/A	Equity/Index	Morgan Stanley	03/28/2022	03/28/2023	03/28/2023	Closing Sale	18,887	5,416,036	286.76	111,056	0	0	0	0		110,675	0	0	(111,056)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEA	N/A	Equity/Index	Morgan Stanley	08/05/2022	08/07/2023	08/07/2023	Closing Sale	117,612	32,986,638	280.47	666,860	0	0	0	0		562,911	0	0	(666,860)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODG	N/A	Equity/Index	Morgan Stanley	03/07/2022	03/07/2023	03/07/2023	Closing Sale	63,014	18,468,773	293.09	382,495	0	0	0	0		382,481	0	0	(382,495)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOCZ	N/A	Equity/Index	Morgan Stanley	01/14/2022	01/13/2023	01/13/2023	Closing Sale	13,145	3,871,334	294.51	80,579	0	0	0	0		80,579	0	0	(80,579)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOFZ	N/A	Equity/Index	Morgan Stanley	07/21/2023	07/19/2024	11/21/2023	Closing Sale	11,133	2,995,668	269.06	0	60,898	14,470	0	14,470		0	0	0	(46,428)	0	0	0001
PIMCO US Fundamental	Balanced 20MSSOAP	N/A	Equity/Index	Morgan Stanley	11/07/2023	11/07/2025	11/14/2023	Closing Sale	5,211	1,345,324	258.17	0	36,842	38,666	0	38,666		0	0	0	1,824	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODD	N/A	Equity/Index	Morgan Stanley	02/14/2022	02/14/2023	02/14/2023	Closing Sale	17,797	5,153,655	289.58	106,248	0	0	0	0		106,246	0	0	(106,248)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODT	N/A	Equity/Index	Morgan Stanley	06/14/2022	06/14/2023	06/14/2023	Closing Sale	16,480	4,517,168	274.1	91,464	0	0	0	0		63,255	0	0	(91,464)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODB	N/A	Equity/Index	Morgan Stanley	01/28/2022	01/27/2023	01/27/2023	Closing Sale	11,257	3,305,168	293.61	68,443	0	0	0	0		68,443	0	0	(68,443)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODY	N/A	Equity/Index	Morgan Stanley	07/21/2022	07/21/2023	07/21/2023	Closing Sale	29,376	8,219,699	279.81	165,974	0	0	0	0		140,238	0	0	(165,974)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODZ	N/A	Equity/Index	Morgan Stanley	07/28/2022	07/28/2023	07/28/2023	Closing Sale	33,308	9,410,176	282.52	191,188	0	0	0	0		171,532	0	0	(191,188)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODU	N/A	Equity/Index	Morgan Stanley	06/21/2022	06/21/2023	06/21/2023	Closing Sale	17,488	4,825,988	275.96	97,408	0	0	0	0		74,077	0	0	(97,408)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODL	N/A	Equity/Index	Morgan Stanley	10/20/2023	10/21/2024	11/21/2023	Closing Sale	3,174	808,291	254.66	0	16,410	23,222	0	23,222		0	0	0	6,813	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOES	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	11/21/2023	Closing Sale	6,279	1,680,118	269.17	43,325	0	0	0	0		13,768	0	0	(43,325)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOGZ	N/A	Equity/Index	Morgan Stanley	12/14/2023	12/13/2024	12/21/2023	Closing Sale	6,247	1,647,271	263.69	0	33,671	34,054	0	34,054		0	0	0	383	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODX	N/A	Equity/Index	Morgan Stanley	07/14/2022	07/14/2023	07/14/2023	Closing Sale	32,247	9,002,395	279.17	181,873	0	0	0	0		152,010	0	0	(181,873)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOGY	N/A	Equity/Index	Morgan Stanley	12/07/2023	12/06/2024	12/21/2023	Closing Sale	18,862	4,939,581	261.88	0	100,534	118,168	0	118,168		0	0	0	17,634	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEH	N/A	Equity/Index	Morgan Stanley	09/28/2022	09/28/2023	09/28/2023	Closing Sale	52,526	14,176,767	269.9	283,640	0	0	0	0		72,056	0	0	(283,640)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOFV	N/A	Equity/Index	Morgan Stanley	06/21/2023	06/21/2024	08/14/2023	Closing Sale	23,097	6,186,070	267.83	0	123,103	99,548	0	99,548		0	0	0	(23,554)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEV	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	09/07/2023	Closing Sale	4,190	1,155,644	275.81	14,456	0	0	0	0		6,233	0	0	(14,455)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEP	N/A	Equity/Index	Morgan Stanley	11/28/2022	11/28/2023	11/28/2023	Closing Sale	29,632	7,995,899	269.84	159,124	0	0	0	0		26,314	0	0	(159,124)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODV	N/A	Equity/Index	Morgan Stanley	06/28/2022	06/28/2023	06/28/2023	Closing Sale	22,076	6,120,792	277.26	124,288	0	0	0	0		99,281	0	0	(124,288)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEI	N/A	Equity/Index	Morgan Stanley	10/07/2022	10/06/2023	10/06/2023	Closing Sale	176,408	47,296,749	268.11	945,547	0	0	0	0		89,174	0	0	(945,547)	0	0	0001



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
PIMCO US Fundamental	Balanced 90MSSQEU	N/A	Equity/Index	Morgan Stanley	10/14/2022	10/13/2023	10/13/2023	Closing Sale	39,207	10,471,798	267.09	208,581	0	0	0	0		(2,526)	0	0	(208,581)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSQDC	N/A	Equity/Index	Morgan Stanley	02/07/2022	02/07/2023	02/07/2023	Closing Sale	44,743	13,064,061	291.96	270,248	0	0	0	0		270,248	0	0	(270,248)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODN	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	04/28/2023	Closing Sale	20,887	5,922,300	283.54	120,727	0	0	0	0		117,646	0	0	(120,727)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODH	N/A	Equity/Index	Morgan Stanley	03/14/2022	03/14/2023	03/14/2023	Closing Sale	14,265	4,120,731	288.87	84,877	0	0	0	0		84,824	0	0	(84,877)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEB	N/A	Equity/Index	Morgan Stanley	08/12/2022	08/14/2023	08/14/2023	Closing Sale	26,870	7,557,188	281.25	152,622	0	0	0	0		130,612	0	0	(152,622)	0	0	0001
PIMCO US Fundamental	Balanced 20MSSOAG	N/A	Equity/Index	Morgan Stanley	11/14/2023	11/14/2025	11/21/2023	Closing Sale	4,266	1,104,809	258.98	0	30,289	29,685	0	29,685		0	0	0	(604)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODS	N/A	Equity/Index	Morgan Stanley	06/07/2022	06/07/2023	06/07/2023	Closing Sale	87,387	24,589,828	281.39	500,728	0	0	0	0		461,450	0	0	(500,727)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODI	N/A	Equity/Index	Morgan Stanley	07/07/2022	07/07/2023	07/07/2023	Closing Sale	107,034	29,898,878	279.34	605,812	0	0	0	0		514,054	0	0	(605,812)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODR	N/A	Equity/Index	Morgan Stanley	05/27/2022	05/26/2023	05/26/2023	Closing Sale	16,534	4,695,821	284.01	95,732	0	0	0	0		92,119	0	0	(95,732)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEA	N/A	Equity/Index	Morgan Stanley	10/21/2022	10/20/2023	10/20/2023	Closing Sale	34,737	9,250,116	266.29	184,106	0	0	0	0		(18,306)	0	0	(184,106)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODQ	N/A	Equity/Index	Morgan Stanley	05/20/2022	05/19/2023	05/19/2023	Closing Sale	16,155	4,566,372	282.66	93,214	0	0	0	0		88,896	0	0	(93,214)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEE	N/A	Equity/Index	Morgan Stanley	12/28/2022	12/28/2023	12/28/2023	Closing Sale	37,414	10,028,823	268.05	199,417	0	0	0	0		(3,561)	0	0	(199,417)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOED	N/A	Equity/Index	Morgan Stanley	08/26/2022	08/28/2023	08/28/2023	Closing Sale	31,947	8,876,793	277.86	178,903	0	0	0	0		132,757	0	0	(178,903)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODF	N/A	Equity/Index	Morgan Stanley	02/28/2022	02/28/2023	02/28/2023	Closing Sale	13,022	3,804,377	292.15	78,783	0	0	0	0		78,781	0	0	(78,783)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEN	N/A	Equity/Index	Morgan Stanley	11/14/2022	11/14/2023	11/14/2023	Closing Sale	36,053	9,700,420	269.06	192,884	0	0	0	0		22,962	0	0	(192,884)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEO	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	11/21/2023	Closing Sale	29,239	7,870,262	269.17	156,721	0	0	0	0		19,082	0	0	(156,721)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOER	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	11/28/2023	Closing Sale	5,337	1,440,136	269.84	35,171	0	0	0	0		11,251	0	0	(35,171)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEC	N/A	Equity/Index	Morgan Stanley	08/19/2022	08/21/2023	08/21/2023	Closing Sale	38,590	10,811,374	280.16	218,419	0	0	0	0		179,554	0	0	(218,419)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOFA	N/A	Equity/Index	Morgan Stanley	01/13/2023	01/12/2024	06/07/2023	Closing Sale	7,061	1,917,768	271.6	0	38,129	22,461	0	22,461		0	0	0	(15,668)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODI	N/A	Equity/Index	Morgan Stanley	03/21/2022	03/21/2023	03/21/2023	Closing Sale	11,325	3,260,921	287.94	67,157	0	0	0	0		67,057	0	0	(67,157)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODE	N/A	Equity/Index	Morgan Stanley	02/18/2022	02/21/2023	02/21/2023	Closing Sale	14,316	4,166,529	291.04	86,182	0	0	0	0		86,181	0	0	(86,182)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODQ	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	06/28/2023	Closing Sale	6,318	1,723,677	272.82	0	34,433	18,410	0	18,410		0	0	0	(16,023)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODL	N/A	Equity/Index	Morgan Stanley	04/14/2022	04/14/2023	04/14/2023	Closing Sale	22,465	6,415,105	285.56	130,971	0	0	0	0		129,679	0	0	(130,971)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODO	N/A	Equity/Index	Morgan Stanley	05/06/2022	05/05/2023	05/05/2023	Closing Sale	95,624	26,770,895	279.96	546,013	0	0	0	0		507,636	0	0	(546,013)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEF	N/A	Equity/Index	Morgan Stanley	09/14/2022	09/14/2023	09/14/2023	Closing Sale	28,527	7,807,555	273.69	156,899	0	0	0	0		83,010	0	0	(156,898)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEG	N/A	Equity/Index	Morgan Stanley	09/21/2022	09/21/2023	09/21/2023	Closing Sale	35,402	9,643,151	272.39	192,941	0	0	0	0		84,782	0	0	(192,941)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOET	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	11/14/2023	Closing Sale	4,452	1,197,855	269.06	30,808	0	0	0	0		9,825	0	0	(30,808)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODM	N/A	Equity/Index	Morgan Stanley	10/27/2022	10/28/2024	11/21/2023	Closing Sale	3,261	832,554	253.75	0	16,930	25,885	0	25,885		0	0	0	(8,955)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODN	N/A	Equity/Index	Morgan Stanley	04/21/2022	04/21/2023	04/21/2023	Closing Sale	13,086	3,718,125	284.13	75,899	0	0	0	0		74,501	0	0	(75,899)	0	0	0001
PIMCO US Fundamental	Balanced 20MSSOGM	N/A	Equity/Index	Morgan Stanley	10/13/2023	10/14/2025	11/07/2023	Closing Sale	5,301	1,366,863	257.85	0	37,478	36,948	0	36,948		0	0	0	(530)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODN	N/A	Equity/Index	Morgan Stanley	11/07/2023	11/07/2024	11/14/2023	Closing Sale	4,083	1,054,108	258.17	0	21,395	22,906	0	22,906		0	0	0	(1,511)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODJ	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	10/13/2023	Closing Sale	9,632	2,465,310	255.95	0	50,086	59,110	0	59,110		0	0	0	(9,023)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSOEL	N/A	Equity/Index	Morgan Stanley	10/28/2022	10/27/2023	10/27/2023	Closing Sale	38,353	10,262,112	267.57	204,038	0	0	0	0		2,588	0	0	(204,038)	0	0	0001
PIMCO US Fundamental	Balanced 90MSSODS	N/A	Equity/Index	Morgan Stanley	05/26/2023	05/28/2024	06/07/2023	Closing Sale	7,580	2,007,108	264.79	0	39,947	42,277	0	42,277		0	0	0	(2,331)	0	0	0001
Russell 2000 FLEX Call Option	9RHXSDUJ	N/A	Equity/Index	CBOE	06/14/2022	06/14/2023	06/14/2023	Closing Sale	52	88,807	1707.83	1,060,176	0	0	864,604	864,604		192,231	0	0	(195,572)	0	0	0001
Russell 2000 FLEX Call Option	9RHXSDDC	N/A	Equity/Index	CBOE	07/14/2022	07/14/2023	07/14/2023	Closing Sale	54	92,206	1707.51	1,068,498	0	0	1,207,332	1,207,332		95,515	0	0	(138,834)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 FLEX Call Option 9RWXS00K	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	08/14/2023	Closing Sale	37	74,615	2016.62	830,095	0	0	0	0	0	634,870	0	0	(830,095)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00G	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	03/28/2022	03/28/2023	03/28/2023	Closing Sale	30	62,342	2078.06	629,640	0	0	0	0	0	612,720	0	0	(629,640)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00Y	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	07/07/2022	07/07/2023	07/07/2023	Closing Sale	25	44,240	1769.6	496,825	0	237,650	0	237,650	0	144,523	0	0	(259,175)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	11/28/2022	11/28/2023	11/28/2023	Closing Sale	36	65,915	1830.96	806,544	0	0	0	0	0	223,327	0	0	(806,544)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00A	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	08/05/2022	08/07/2023	08/07/2023	Closing Sale	36	69,186	1921.82	764,612	0	133,632	0	133,632	0	469,904	0	0	(630,980)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00S	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	04/21/2023	Closing Sale	23	45,804	1991.46	483,421	0	0	0	0	0	432,204	0	0	(483,421)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	01/20/2023	Closing Sale	16	31,807	1987.92	319,561	0	0	0	0	0	319,157	0	0	(319,561)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00G	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	01/07/2022	01/06/2023	01/06/2023	Closing Sale	19	41,416	2179.81	384,539	0	0	0	0	0	384,539	0	0	(384,539)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00A	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	07/14/2023	Closing Sale	32	54,640	1707.51	633,184	0	715,456	0	715,456	0	56,602	0	0	(82,272)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	08/21/2023	Closing Sale	22	43,062	1957.35	484,192	0	0	0	0	0	322,069	0	0	(484,192)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00A	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	02/14/2022	02/14/2023	02/14/2023	Closing Sale	25	50,520	2020.79	515,570	0	0	0	0	0	510,143	0	0	(515,570)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00K	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	10/20/2023	Closing Sale	28	48,783	1742.24	577,584	0	0	0	0	0	26,744	0	0	(577,584)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	06/28/2022	06/28/2023	06/28/2023	Closing Sale	32	55,643	1738.84	629,088	0	383,584	0	383,584	0	134,676	0	0	(245,504)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	12/07/2022	12/07/2023	12/07/2023	Closing Sale	35	63,242	1806.9	552,720	0	214,725	0	214,725	0	(67,966)	0	0	(337,995)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00Y	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	01/14/2022	01/13/2023	01/13/2023	Closing Sale	33	71,361	2162.46	665,379	0	0	0	0	0	665,379	0	0	(665,379)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	02/18/2022	02/21/2023	02/21/2023	Closing Sale	15	30,140	2009.33	305,120	0	0	0	0	0	299,552	0	0	(305,120)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00Y	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	06/28/2022	06/28/2023	06/28/2023	Closing Sale	40	69,554	1738.84	786,360	0	479,480	0	479,480	0	168,344	0	0	(306,880)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00S	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	06/14/2023	Closing Sale	33	56,358	1707.83	672,804	0	548,691	0	548,691	0	121,993	0	0	(124,113)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00D	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	08/26/2022	08/28/2023	08/28/2023	Closing Sale	34	64,594	1899.83	737,936	0	0	0	0	0	403,498	0	0	(737,936)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00B	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	03/07/2022	03/07/2023	03/07/2023	Closing Sale	23	44,881	1951.33	498,531	0	0	0	0	0	467,412	0	0	(498,531)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00K	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	04/14/2022	04/14/2023	04/14/2023	Closing Sale	28	56,139	2004.98	577,388	0	0	0	0	0	527,926	0	0	(577,388)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	03/28/2022	03/28/2023	03/28/2023	Closing Sale	42	87,279	2078.06	881,496	0	0	0	0	0	857,807	0	0	(881,496)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	06/21/2023	Closing Sale	30	50,821	1694.03	588,000	0	506,970	0	506,970	0	51,772	0	0	(81,030)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00E	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	02/28/2022	02/28/2023	02/28/2023	Closing Sale	26	53,250	2048.09	532,421	0	0	0	0	0	524,760	0	0	(532,421)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	05/27/2022	05/26/2023	05/26/2023	Closing Sale	31	58,525	1887.9	629,923	0	0	0	0	0	424,794	0	0	(629,923)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00U	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	06/07/2022	06/07/2023	06/07/2023	Closing Sale	30	57,587	1919.56	619,050	0	0	0	0	0	440,404	0	0	(619,050)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00S	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	11/14/2022	11/14/2023	11/14/2023	Closing Sale	31	57,699	1861.25	716,627	0	0	0	0	0	274,155	0	0	(716,627)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00K	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	02/07/2022	02/07/2023	02/07/2023	Closing Sale	20	40,252	2012.6	386,844	0	0	0	0	0	383,841	0	0	(386,844)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	05/27/2022	05/26/2023	05/26/2023	Closing Sale	41	77,404	1887.9	833,125	0	0	0	0	0	561,825	0	0	(833,124)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	10/07/2022	10/06/2023	10/06/2023	Closing Sale	34	57,873	1702.15	740,505	0	147,594	0	147,594	0	6,906	0	0	(592,911)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00B	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	04/07/2022	04/06/2023	04/06/2023	Closing Sale	28	56,274	2009.8	581,717	0	0	0	0	0	540,823	0	0	(581,717)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00M	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	11/07/2022	11/07/2023	11/07/2023	Closing Sale	32	57,914	1809.81	719,296	0	0	0	0	0	188,615	0	0	(719,296)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00I	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	08/26/2022	08/28/2023	08/28/2023	Closing Sale	28	53,195	1899.83	607,712	0	0	0	0	0	332,293	0	0	(607,712)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00G	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	07/28/2022	07/28/2023	07/28/2023	Closing Sale	41	76,794	1873.03	835,539	0	444,891	0	444,891	0	432,270	0	0	(390,648)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00E	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	09/07/2022	09/07/2023	09/07/2023	Closing Sale	28	51,296	1832	589,670	0	66,528	0	66,528	0	216,511	0	0	(523,142)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CBQE 529900RLNSGAG90UPEH54	02/14/2022	02/14/2023	02/14/2023	Closing Sale	46	92,956	2020.79	949,992	0	0	0	0	0	940,007	0	0	(949,992)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 FLEX Call Option 9RWXS001	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/12/2022	08/14/2023	08/14/2023	Closing Sale	27	54,449	2016.62	605,745	0	0	0	0	0	463,283	0	0	(605,745)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00M	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2022	04/14/2023	04/14/2023	Closing Sale	48	96,239	2004.98	989,808	0	0	0	0	0	905,016	0	0	(989,808)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00O	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/28/2022	10/27/2023	10/27/2023	Closing Sale	32	59,101	1846.92	755,840	0	0	0	0	0	295,689	0	0	(755,840)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00U	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	11/14/2023	Closing Sale	45	83,756	1861.25	1,040,265	0	0	0	0	0	397,966	0	0	(1,040,265)	0	0	0001
Russell 2000 FLEX Call Option 9RWXS00E	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/28/2022	07/28/2023	07/28/2023	Closing Sale	27	50,572	1873.03	550,233	0	292,977	0	292,977	0	284,666	0	0	(257,256)	0	0	0001
Russell 2000 FLEX Call Option 9RWFSD0G	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	09/21/2023	Closing Sale	30	52,865	1762.16	633,330	0	59,010	0	59,010	0	108,148	0	0	(574,320)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJFFGFMF38B653	11/21/2022	11/21/2023	11/21/2023	Closing Sale	2,422	4,454,397	1839.14	556,450	0	0	0	0	0	178,895	0	0	(556,450)	0	0	0001
Russell 2000 OTC Call Option 9RBS00DS	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	04/28/2022	04/28/2023	04/28/2023	Closing Sale	2,716	5,209,125	1917.94	559,143	0	0	0	0	0	440,941	0	0	(559,143)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJFFGFMF38B653	10/28/2022	10/27/2023	10/27/2023	Closing Sale	2,984	5,511,209	1846.92	696,112	0	0	0	0	0	267,022	0	0	(696,112)	0	0	0001
Russell 2000 OTC Call Option 9RBS00EE	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	12/21/2022	12/21/2023	12/21/2023	Closing Sale	2,287	4,063,862	1776.94	481,607	0	549,177	0	549,177	0	28,875	0	0	(67,570)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	03/14/2022	03/14/2023	03/14/2023	Closing Sale	3,310	6,427,093	1941.72	721,537	0	0	0	0	0	661,821	0	0	(721,537)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	07/21/2022	07/21/2023	07/21/2023	Closing Sale	2,562	4,705,800	1836.69	520,896	0	316,574	0	316,574	0	233,308	0	0	(204,323)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	03/14/2022	03/14/2023	03/14/2023	Closing Sale	2,939	5,706,715	1941.72	640,664	0	0	0	0	0	587,641	0	0	(640,663)	0	0	0001
Russell 2000 OTC Call Option 9RMS00ES	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	09/14/2022	09/14/2023	09/14/2023	Closing Sale	3,414	6,276,502	1838.46	748,019	0	96,172	0	96,172	0	294,800	0	0	(651,847)	0	0	0001
Russell 2000 OTC Call Option 9RWFSD0C	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPPRMMJCUFX09	01/28/2022	01/27/2023	01/27/2023	Closing Sale	2,711	5,336,631	1968.51	530,832	0	0	0	0	0	527,849	0	0	(530,832)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYKN6VOZCB8VD91LULB80	12/28/2022	12/28/2023	12/28/2023	Closing Sale	3,639	6,266,431	1722.02	756,475	0	1,223,868	0	1,223,868	0	(84,886)	0	0	(467,394)	0	0	0001
Russell 2000 OTC Call Option 9RBS00DY	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	09/28/2022	09/28/2023	09/28/2023	Closing Sale	3,282	5,629,418	1715.24	709,978	0	259,508	0	259,508	0	37,527	0	0	(450,471)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	03/21/2022	03/21/2023	03/21/2023	Closing Sale	2,615	5,402,433	2065.94	548,679	0	0	0	0	0	534,917	0	0	(548,679)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91LULB80	12/28/2022	12/28/2023	12/28/2023	Closing Sale	3,581	6,166,554	1722.02	744,418	0	1,204,362	0	1,204,362	0	(83,534)	0	0	(459,944)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	05/13/2022	05/12/2023	05/12/2023	Closing Sale	3,035	5,440,753	1792.67	595,634	0	0	0	0	0	284,227	0	0	(595,634)	0	0	0001
Russell 2000 OTC Call Option 9RBS00ES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7UJPS170UK573	12/14/2022	12/14/2023	12/14/2023	Closing Sale	4,620	8,410,479	1820.45	998,000	0	831,923	0	831,923	0	200,676	0	0	(166,077)	0	0	0001
Russell 2000 OTC Call Option 9RBS00DI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale RBC Capital Markets 02RNE81BXP4R0TDBPU41	09/14/2022	09/14/2023	09/14/2023	Closing Sale	3,486	6,408,872	1838.46	763,795	0	98,201	0	98,201	0	301,017	0	0	(665,594)	0	0	0001
Russell 2000 OTC Call Option 9RBS00EC	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	10/14/2022	10/13/2023	10/13/2023	Closing Sale	4,078	6,860,827	1682.4	903,081	0	152,150	0	152,150	0	(36,245)	0	0	(750,931)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	05/13/2022	05/12/2023	05/12/2023	Closing Sale	5,100	9,142,617	1792.67	1,000,901	0	0	0	0	0	477,614	0	0	(1,000,901)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets EYKN6VOZCB8VD91LULB80	05/08/2022	05/05/2023	05/05/2023	Closing Sale	3,373	6,204,870	1839.57	681,077	0	0	0	0	0	423,012	0	0	(681,077)	0	0	0001
Russell 2000 OTC Call Option 9RBS00DU	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	04/28/2022	04/28/2023	04/28/2023	Closing Sale	4,684	8,983,631	1917.94	964,295	0	0	0	0	0	760,445	0	0	(964,295)	0	0	0001
Russell 2000 OTC Call Option 9RMS00BI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale RBC Capital Markets 02RNE81BXP4R0TDBPU41	01/28/2022	01/27/2023	01/27/2023	Closing Sale	3,322	6,539,390	1968.51	650,470	0	0	0	0	0	646,814	0	0	(650,470)	0	0	0001
Russell 2000 OTC Call Option 9RBS00DO	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	02/28/2022	02/28/2023	02/28/2023	Closing Sale	3,451	7,067,959	2048.09	706,686	0	0	0	0	0	696,518	0	0	(706,686)	0	0	0001
Russell 2000 OTC Call Option 9RBS00EJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7UJPS170UK573	12/14/2022	12/14/2023	12/14/2023	Closing Sale	3,350	6,098,508	1820.45	723,658	0	603,235	0	603,235	0	145,512	0	0	(120,424)	0	0	0001
Russell 2000 OTC Call Option 9RWFSD0A	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPPRMMJCUFX09	01/14/2022	01/13/2023	01/13/2023	Closing Sale	2,489	5,382,363	2162.46	494,592	0	0	0	0	0	494,592	0	0	(494,592)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNSJFFGFMF38B653	09/28/2022	09/28/2023	09/28/2023	Closing Sale	3,875	6,646,555	1715.24	838,259	0	306,396	0	306,396	0	44,308	0	0	(531,863)	0	0	0001
Russell 2000 OTC Call Option 9RBS00EA	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	10/14/2022	10/13/2023	10/13/2023	Closing Sale	3,381	5,688,194	1682.4	748,729	0	126,145	0	126,145	0	(30,050)	0	0	(622,584)	0	0	0001
Russell 2000 OTC Call Option 9RMS00EO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	05/20/2022	05/19/2023	05/19/2023	Closing Sale	2,539	4,502,333	1773.27	501,538	0	1,143	0	1,143	0	206,109	0	0	(500,396)	0	0	0001
Russell 2000 OTC Call Option 9RMS00FA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJFFGFMF38B653	11/28/2022	11/28/2023	11/28/2023	Closing Sale	3,247	5,945,127	1830.96	732,068	0	0	0	0	0	206,038	0	0	(732,068)	0	0	0001

E19.10

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	07/21/2022	07/21/2023	07/21/2023	Closing Sale	87	347,909	3998.95	3,531,243	0	4,675,293	0	4,675,293		1,711,586	0	0	1,144,050	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	09/21/2022	09/21/2023	09/21/2023	Closing Sale	195	739,036	3789.93	7,892,820	0	10,531,365	0	10,531,365		537,657	0	0	2,638,545	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	11/14/2022	11/14/2023	11/14/2023	Closing Sale	51	201,820	3957.25	2,240,175	0	2,746,095	0	2,746,095		613,207	0	0	505,920	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	01/21/2023	01/20/2023	01/20/2023	Closing Sale	293	1,288,586	4397.94	11,231,997	0	0	0	0		11,229,992	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	07/07/2022	07/07/2023	07/07/2023	Closing Sale	13	50,734	3902.62	512,915	0	645,229	0	645,229		189,821	0	0	132,314	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	02/18/2022	02/21/2023	02/21/2023	Closing Sale	296	1,287,266	4348.87	11,314,567	0	0	0	0		11,193,437	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	05/06/2022	05/05/2023	05/05/2023	Closing Sale	49	202,044	4123.34	2,047,003	0	63,259	0	63,259		1,615,621	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	12/21/2022	12/21/2023	12/21/2023	Closing Sale	24	93,083	3878.44	1,015,440	0	2,083,944	0	2,083,944		83,447	0	0	1,068,504	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	09/14/2022	09/14/2023	09/14/2023	Closing Sale	56	220,977	3946.01	2,404,248	0	3,130,904	0	3,130,904		829,430	0	0	726,656	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	09/21/2022	09/21/2023	09/21/2023	Closing Sale	72	272,875	3789.93	2,914,272	0	3,888,504	0	3,888,504		198,520	0	0	974,232	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	02/18/2022	02/21/2023	02/21/2023	Closing Sale	47	204,397	4348.87	1,796,570	0	0	0	0		1,777,336	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	03/21/2022	03/21/2023	03/21/2023	Closing Sale	51	227,520	4461.18	1,997,415	0	0	0	0		1,966,710	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	07/28/2022	07/28/2023	07/28/2023	Closing Sale	37	150,680	4072.43	1,497,020	0	1,886,260	0	1,886,260		834,039	0	0	389,240	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	09/21/2022	09/21/2023	09/21/2023	Closing Sale	374	1,417,434	3789.93	15,138,024	0	20,198,618	0	20,198,618		1,031,199	0	0	5,060,594	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	06/28/2022	06/28/2023	06/28/2023	Closing Sale	22	84,074	3821.55	868,494	0	1,221,682	0	1,221,682		235,812	0	0	353,188	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	12/21/2022	12/21/2023	12/21/2023	Closing Sale	67	259,855	3878.44	2,834,770	0	5,817,677	0	5,817,677		232,957	0	0	2,982,907	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	04/21/2022	04/21/2023	04/21/2023	Closing Sale	162	711,773	4393.66	6,671,027	0	0	0	0		6,349,476	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	08/12/2022	08/14/2023	08/14/2023	Closing Sale	12	51,362	4280.15	505,140	0	251,484	0	251,484		375,778	0	0	253,656	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	10/21/2022	10/20/2023	10/20/2023	Closing Sale	57	213,907	3752.75	2,549,781	0	2,687,037	0	2,687,037		147,929	0	0	137,256	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	12/21/2022	12/21/2023	12/21/2023	Closing Sale	68	263,734	3878.44	2,877,080	0	5,904,508	0	5,904,508		236,434	0	0	3,027,428	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	02/14/2022	02/14/2023	02/14/2023	Closing Sale	46	202,477	4401.67	1,769,436	0	0	0	0		1,760,645	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	07/21/2022	07/21/2023	07/21/2023	Closing Sale	63	251,994	3998.95	2,557,107	0	3,385,557	0	3,385,557		1,239,424	0	0	828,450	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	12/21/2022	12/21/2023	12/21/2023	Closing Sale	65	252,099	3878.44	2,750,150	0	5,644,015	0	5,644,015		226,003	0	0	2,893,865	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	09/07/2022	09/07/2023	09/07/2023	Closing Sale	13	51,738	3979.87	544,295	0	612,651	0	612,651		209,497	0	0	68,356	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	07/21/2022	07/21/2023	07/21/2023	Closing Sale	17	67,962	3998.95	690,013	0	913,563	0	913,563		334,448	0	0	223,550	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	04/14/2022	04/14/2023	04/14/2023	Closing Sale	31	136,170	4392.59	1,239,163	0	0	0	0		1,185,449	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	07/14/2022	07/14/2023	07/14/2023	Closing Sale	53	200,890	3790.38	2,135,476	0	3,789,712	0	3,789,712		436,403	0	0	1,654,236	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	02/14/2022	02/14/2023	02/14/2023	Closing Sale	64	281,707	4401.67	2,450,816	0	0	0	0		2,438,585	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	06/21/2022	06/21/2023	06/21/2023	Closing Sale	81	304,948	3764.79	3,150,090	0	4,867,290	0	4,867,290		591,086	0	0	1,717,200	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	11/14/2022	11/14/2023	11/14/2023	Closing Sale	15	59,359	3957.25	658,875	0	807,675	0	807,675		180,355	0	0	148,800	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	04/21/2022	04/21/2023	04/21/2023	Closing Sale	8	36,555	4569.41	238,576	0	0	0	0		233,401	0	0	239,576	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	12/21/2022	12/21/2023	12/21/2023	Closing Sale	51	197,800	3878.44	2,157,810	0	4,428,381	0	4,428,381		177,326	0	0	2,270,571	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	05/27/2022	05/26/2023	05/26/2023	Closing Sale	44	182,963	4158.24	1,766,496	0	207,724	0	207,724		1,356,364	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	06/14/2022	06/14/2023	06/14/2023	Closing Sale	63	235,335	3735.48	2,551,059	0	4,013,793	0	4,013,793		484,213	0	0	1,462,734	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	01/21/2022	01/20/2023	01/20/2023	Closing Sale	72	316,652	4397.94	2,760,081	0	0	0	0		2,759,589	0	0	0	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	11/14/2022	11/14/2023	11/14/2023	Closing Sale	16	63,316	3957.25	702,800	0	861,520	0	861,520		192,379	0	0	158,720	0	0	0	0001

E19.11

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/14/2022	04/14/2023	Closing Sale	.46	202,059	4392.59	1,838,758	0	0	0	0	0	1,759,054	0	0	(1,838,758)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	02/07/2022	02/07/2023	Closing Sale	.52	233,161	4483.87	1,936,522	0	0	0	0	0	1,933,018	0	0	(1,936,522)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	.86	323,772	3764.79	3,344,540	0	5,167,740	5,167,740	0	0	627,573	0	0	1,823,200	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/21/2022	09/21/2023	Closing Sale	.534	2,023,823	3789.93	21,614,184	0	28,839,738	28,839,738	0	0	1,472,353	0	0	7,225,554	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/07/2022	09/07/2023	Closing Sale	.14	55,718	3979.87	566,164	0	659,778	659,778	0	0	225,612	0	0	73,614	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	02/28/2022	02/28/2023	Closing Sale	.22	96,227	4373.94	833,355	0	0	0	0	0	823,063	0	0	(833,354)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/14/2022	01/13/2023	Closing Sale	.61	284,434	4662.85	2,245,349	0	0	0	0	0	2,245,349	0	0	(2,245,349)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing Sale	.54	228,338	4228.48	2,298,783	0	924,966	924,966	0	0	1,592,185	0	0	(1,373,817)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	.31	136,203	4393.66	1,276,555	0	0	0	0	0	1,215,023	0	0	(1,276,555)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/28/2022	12/28/2023	Closing Sale	.21	79,448	3783.22	880,278	0	2,100,273	2,100,273	0	0	(62,477)	0	0	1,219,995	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	03/07/2022	03/07/2023	Closing Sale	.49	205,853	4201.09	2,000,805	0	0	0	0	0	1,895,067	0	0	(2,000,805)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	Closing Sale	.52	222,568	4280.15	2,188,940	0	1,089,764	1,089,764	0	0	1,628,373	0	0	(1,099,176)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	.46	202,305	4397.94	1,763,385	0	0	0	0	0	1,763,070	0	0	(1,763,385)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	11/07/2022	11/07/2023	Closing Sale	.49	186,533	3806.8	2,077,982	0	2,800,742	2,800,742	0	0	116,050	0	0	722,750	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	11/28/2022	11/28/2023	Closing Sale	.16	63,423	3963.94	699,552	0	945,520	945,520	0	0	179,661	0	0	245,968	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	.234	878,144	3752.75	10,467,522	0	11,030,994	11,030,994	0	0	607,287	0	0	563,472	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/07/2022	01/06/2023	Closing Sale	.45	210,466	4677.03	1,637,918	0	0	0	0	0	1,637,918	0	0	(1,637,918)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing Sale	.66	255,977	3878.44	2,792,460	0	5,730,846	5,730,846	0	0	229,480	0	0	2,938,396	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/14/2022	09/14/2023	Closing Sale	.52	205,193	3946.01	2,232,516	0	2,907,268	2,907,268	0	0	770,185	0	0	674,752	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	11/28/2022	11/28/2023	Closing Sale	.13	51,531	3963.94	568,386	0	768,235	768,235	0	0	145,975	0	0	199,849	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	.66	290,264	4397.94	2,530,074	0	0	0	0	0	2,529,623	0	0	(2,530,074)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/05/2022	08/07/2023	Closing Sale	.49	203,114	4145.19	2,041,115	0	1,828,925	1,828,925	0	0	1,285,309	0	0	(212,190)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/07/2022	07/07/2023	Closing Sale	.18	70,247	3902.62	710,190	0	893,394	893,394	0	0	262,829	0	0	183,204	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing Sale	.97	376,209	3878.44	4,104,070	0	8,422,607	8,422,607	0	0	337,266	0	0	4,318,537	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	Closing Sale	.29	108,329	3735.48	1,174,297	0	1,847,619	1,847,619	0	0	222,892	0	0	673,322	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	.55	207,063	3764.79	2,138,950	0	3,304,950	3,304,950	0	0	401,355	0	0	1,166,000	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/14/2022	09/14/2023	Closing Sale	.47	185,462	3946.01	2,017,851	0	2,627,723	2,627,723	0	0	696,129	0	0	609,872	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	Closing Sale	.70	279,927	3998.95	2,841,230	0	3,761,730	3,761,730	0	0	1,377,138	0	0	920,500	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/14/2022	12/14/2023	Closing Sale	.8	32,282	4035.27	322,824	0	547,424	547,424	0	0	84,200	0	0	224,600	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/28/2022	12/28/2023	Closing Sale	.22	83,231	3783.22	907,632	0	2,200,286	2,200,286	0	0	(80,016)	0	0	1,292,654	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	.71	311,950	4393.66	2,923,722	0	0	0	0	0	2,782,795	0	0	(2,923,722)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/21/2022	09/21/2023	Closing Sale	.57	216,026	3789.93	2,307,132	0	3,078,399	3,078,399	0	0	157,161	0	0	771,267	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	02/18/2022	02/21/2023	Closing Sale	.51	221,792	4348.87	1,949,469	0	0	0	0	0	1,928,599	0	0	(1,949,469)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	03/21/2022	03/21/2023	Closing Sale	.10	46,396	4639.63	286,900	0	0	0	0	0	284,775	0	0	(286,900)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	02/07/2022	02/07/2023	Closing Sale	.40	179,355	4483.87	1,489,632	0	0	0	0	0	1,486,937	0	0	(1,489,632)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	.92	346,361	3764.79	3,577,880	0	5,528,280	5,528,280	0	0	671,357	0	0	1,950,400	0	0	0001

E19.12

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	02/14/2022	02/14/2023	Closing Sale	37	162,862	4401.67	1,423,242	0	0	0	0	0	1,416,171	0	0	(1,423,242)	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	11/07/2022	11/07/2023	Closing Sale	69	262,669	3806.8	2,926,152	0	3,943,902	0	3,943,902	0	163,418	0	0	1,017,750	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/21/2022	09/21/2023	Closing Sale	66	250,135	3789.93	2,671,416	0	3,564,462	0	3,564,462	0	181,976	0	0	893,046	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing Sale	60	232,706	3878.44	2,538,600	0	5,209,860	0	5,209,860	0	208,618	0	0	2,671,260	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/14/2022	10/13/2023	Closing Sale	23	82,411	3583.1	987,298	0	1,712,764	0	1,712,764	0	(225,740)	0	0	725,466	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6VOZCB8VD91ULB80	01/21/2022	01/20/2023	Closing Sale	45	197,907	4397.94	1,725,051	0	0	0	0	0	1,724,743	0	0	(1,725,051)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/07/2022	06/07/2023	Closing Sale	41	170,588	4160.68	1,637,663	0	438,044	0	438,044	0	1,220,350	0	0	(1,199,619)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/07/2022	04/06/2023	Closing Sale	33	148,507	4500.21	1,332,588	0	0	0	0	0	1,307,260	0	0	(1,332,588)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/14/2022	09/14/2023	Closing Sale	60	236,761	3946.01	2,575,980	0	3,354,540	0	3,354,540	0	888,675	0	0	778,560	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	Closing Sale	50	199,948	3998.95	2,029,450	0	2,686,950	0	2,686,950	0	983,670	0	0	657,500	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	49	215,499	4397.94	1,878,389	0	0	0	0	0	1,878,053	0	0	(1,878,389)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/07/2022	10/06/2023	Closing Sale	15	54,595	3639.66	637,685	0	1,003,260	0	1,003,260	0	(89,293)	0	0	365,575	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing Sale	210	814,472	3878.44	8,885,100	0	18,234,510	0	18,234,510	0	730,165	0	0	9,349,410	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing Sale	44	186,053	4228.48	1,873,082	0	753,676	0	753,676	0	1,297,336	0	0	(1,119,406)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	61	268,274	4397.94	2,338,402	0	0	0	0	0	2,337,965	0	0	(2,338,402)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/07/2022	04/06/2023	Closing Sale	39	175,508	4500.21	1,574,876	0	0	0	0	0	1,544,943	0	0	(1,574,876)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	53	233,091	4397.94	2,031,726	0	0	0	0	0	2,031,364	0	0	(2,031,726)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	41	154,356	3764.79	1,594,490	0	2,463,690	0	2,463,690	0	299,192	0	0	869,200	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	05/06/2022	05/05/2023	Closing Sale	33	136,070	4123.34	1,378,594	0	42,603	0	42,603	0	1,088,071	0	0	(1,335,991)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/07/2022	01/06/2023	Closing Sale	34	159,019	4677.03	1,237,538	0	0	0	0	0	1,237,538	0	0	(1,237,538)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	Closing Sale	54	201,716	3735.48	2,186,622	0	3,440,394	0	3,440,394	0	415,039	0	0	1,253,772	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	217	816,959	3764.79	8,439,130	0	13,039,530	0	13,039,530	0	1,583,526	0	0	4,600,400	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	62	233,417	3764.79	2,411,180	0	3,725,580	0	3,725,580	0	452,436	0	0	1,314,400	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	67	294,375	4393.66	2,759,005	0	0	0	0	0	2,626,018	0	0	(2,759,005)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing Sale	28	106,354	3798.34	1,114,372	0	1,979,824	0	1,979,824	0	230,397	0	0	865,452	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	03/28/2022	03/28/2023	Closing Sale	35	160,143	4575.52	1,393,875	0	0	0	0	0	1,380,603	0	0	(1,393,875)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing Sale	156	605,037	3878.44	6,600,380	0	13,545,636	0	13,545,636	0	542,408	0	0	6,945,276	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	46	202,108	4393.66	1,894,242	0	0	0	0	0	1,802,938	0	0	(1,894,242)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing Sale	36	136,454	3790.38	1,450,512	0	2,574,144	0	2,574,144	0	296,425	0	0	1,123,632	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	Closing Sale	36	154,085	4280.15	1,515,420	0	754,452	0	754,452	0	1,127,335	0	0	(760,968)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing Sale	64	270,623	4228.48	2,724,483	0	1,096,256	0	1,096,256	0	1,887,034	0	0	(1,628,227)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	05/20/2022	05/19/2023	Closing Sale	25	97,534	3901.36	993,213	0	726,550	0	726,550	0	486,106	0	0	(266,663)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	09/21/2022	09/21/2023	Closing Sale	73	276,665	3789.93	2,954,748	0	3,942,511	0	3,942,511	0	201,277	0	0	987,763	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/26/2022	08/28/2023	Closing Sale	31	125,787	4057.66	1,292,080	0	1,164,515	0	1,164,515	0	641,015	0	0	(127,565)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing Sale	43	181,825	4228.48	1,830,512	0	736,547	0	736,547	0	1,267,851	0	0	(1,093,965)	0	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/14/2022	04/14/2023	Closing Sale	62	272,341	4392.59	2,478,326	0	0	0	0	0	2,370,899	0	0	(2,478,326)	0	0	0	0001

E19.13

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	03/28/2022	03/28/2023	Closing Sale	22	100,661	4575.52	876,150	0	0	0	0	0	867,808	0	0	(876,150)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	02/18/2022	02/21/2023	Closing Sale	187	813,239	4348.87	7,148,054	0	0	0	0	0	7,071,530	0	0	(7,148,054)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	13	57,118	4393.66	525,252	0	0	0	0	0	499,448	0	0	(525,252)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	15	65,969	4397.94	558,105	0	0	0	0	0	558,002	0	0	(558,105)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing Sale	17	71,884	4228.48	723,691	0	0	0	0	0	291,193	0	0	(432,498)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	11/21/2022	11/21/2023	Closing Sale	51	201,447	3949.94	2,385,117	0	0	0	0	0	3,000,075	0	0	(2,385,117)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	193	848,802	4397.94	7,398,551	0	0	0	0	0	7,397,230	0	0	(7,398,551)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing Sale	63	277,070	4397.94	2,415,071	0	0	0	0	0	2,414,640	0	0	(2,415,071)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing Sale	103	399,479	3878.44	4,357,930	0	0	0	0	0	8,943,593	0	0	(4,357,930)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	89	333,995	3752.75	3,981,237	0	0	0	0	0	4,195,549	0	0	(3,981,237)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	05/20/2022	05/19/2023	Closing Sale	178	694,442	3901.36	7,071,673	0	0	0	0	0	5,173,036	0	0	(1,898,637)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	05/20/2022	05/19/2023	Closing Sale	74	288,701	3901.36	2,939,909	0	0	0	0	0	2,150,588	0	0	(789,321)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	12/28/2022	12/28/2023	Closing Sale	19	71,881	3783.22	783,864	0	0	0	0	0	1,900,247	0	0	(1,116,383)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/28/2022	07/28/2023	Closing Sale	46	187,332	4072.43	1,861,160	0	0	0	0	0	2,345,080	0	0	(1,861,160)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	Closing Sale	179	715,812	3998.95	7,265,431	0	0	0	0	0	9,619,281	0	0	(7,265,431)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	75	281,456	3752.75	3,354,975	0	0	0	0	0	3,535,575	0	0	(3,354,975)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/14/2022	10/13/2023	Closing Sale	12	42,997	3583.1	515,112	0	0	0	0	0	893,616	0	0	(515,112)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	66	247,682	3752.75	2,952,378	0	0	0	0	0	3,111,306	0	0	(2,952,378)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	57	213,907	3752.75	2,549,781	0	0	0	0	0	2,687,037	0	0	(2,549,781)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/07/2022	10/06/2023	Closing Sale	18	65,514	3639.66	765,222	0	0	0	0	0	1,203,912	0	0	(765,222)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing Sale	20	75,808	3790.38	805,840	0	0	0	0	0	1,430,080	0	0	(805,840)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	Closing Sale	77	287,632	3735.48	3,117,961	0	0	0	0	0	4,905,747	0	0	(3,117,961)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	Closing Sale	51	190,509	3735.48	2,065,143	0	0	0	0	0	3,249,261	0	0	(2,065,143)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing Sale	59	223,632	3790.38	2,377,228	0	0	0	0	0	4,218,736	0	0	(2,377,228)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	03/21/2022	03/21/2023	Closing Sale	14	62,457	4461.18	548,310	0	0	0	0	0	539,881	0	0	(548,310)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	05/20/2022	05/19/2023	Closing Sale	75	292,602	3901.36	2,979,638	0	0	0	0	0	2,179,650	0	0	(2,979,638)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	05/06/2022	05/05/2023	Closing Sale	13	53,603	4123.34	543,082	0	0	0	0	0	16,783	0	0	(543,082)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/07/2022	06/07/2023	Closing Sale	14	58,250	4160.68	559,202	0	0	0	0	0	149,576	0	0	(559,202)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	Closing Sale	54	231,128	4280.15	2,273,130	0	0	0	0	0	1,131,678	0	0	(2,273,130)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	03/07/2022	03/07/2023	Closing Sale	29	121,832	4201.09	1,184,150	0	0	0	0	0	529,000	0	0	(1,184,150)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/07/2022	04/06/2023	Closing Sale	48	216,010	4500.21	1,938,309	0	0	0	0	0	1,901,469	0	0	(1,938,309)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	67	251,434	3752.75	2,997,111	0	0	0	0	0	3,158,447	0	0	(2,997,111)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	Closing Sale	10	37,355	3735.48	404,930	0	0	0	0	0	637,110	0	0	(404,930)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	46	202,108	4393.66	1,894,242	0	0	0	0	0	1,802,938	0	0	(1,894,242)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	63	237,182	3764.79	2,450,070	0	0	0	0	0	3,785,670	0	0	(2,450,070)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBQE	529900RLNSGAG90UPEH54	02/18/2022	02/21/2023	Closing Sale	27	117,419	4348.87	1,032,072	0	0	0	0	0	1,021,023	0	0	(1,032,072)	0	0	0001

E19.14

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing Sale	54	204,681	3790.38	2,175,768	0	3,861,216	0	3,861,216		444,637	0	0	1,685,448	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	94	352,759	3752.75	4,204,902	0	4,431,254	0	4,431,254		243,953	0	0	226,352	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/14/2022	04/14/2023	Closing Sale	57	250,378	4392.59	2,278,461	0	0	0	0		0	0	0	(2,278,461)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	05/20/2022	05/19/2023	Closing Sale	55	214,575	3901.36	2,185,068	0	1,598,410	0	1,598,410		1,069,434	0	0	(586,658)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/07/2022	06/07/2023	Closing Sale	28	116,499	4160.68	1,118,404	0	299,152	0	299,152		833,410	0	0	(819,252)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing Sale	61	229,652	3764.79	2,372,290	0	3,665,490	0	3,665,490		445,139	0	0	1,293,200	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing Sale	97	376,209	3878.44	4,104,070	0	8,422,607	0	8,422,607		337,266	0	0	4,318,537	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/28/2022	07/28/2023	Closing Sale	15	61,086	4072.43	606,900	0	764,700	0	764,700		338,124	0	0	157,800	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/14/2022	04/14/2023	Closing Sale	43	188,881	4392.59	1,718,839	0	0	0	0		1,644,333	0	0	(1,718,839)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/26/2022	08/28/2023	Closing Sale	46	186,652	4057.66	1,917,280	0	1,727,990	0	1,727,990		951,184	0	0	(189,290)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/28/2022	02/28/2023	Closing Sale	60	262,436	4373.94	2,272,785	0	0	0	0		2,244,718	0	0	(2,272,785)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	69	303,163	4393.66	2,841,363	0	0	0	0		2,704,406	0	0	(2,841,363)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing Sale	68	287,537	4228.48	2,894,763	0	1,164,772	0	1,164,772		2,004,974	0	0	(1,729,991)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/14/2022	11/14/2023	Closing Sale	76	300,751	3957.25	3,338,300	0	4,092,220	0	4,092,220		913,798	0	0	753,920	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/14/2022	11/14/2023	Closing Sale	35	138,504	3957.25	1,537,375	0	1,884,575	0	1,884,575		420,828	0	0	347,200	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GCBY1R12	12/28/2022	12/28/2023	Closing Sale	29	109,713	3783.22	1,215,622	0	2,900,377	0	2,900,377		(96,277)	0	0	1,684,755	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	22	82,561	3752.75	1,068,342	0	1,037,102	0	1,037,102		141,311	0	0	(31,240)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	Closing Sale	56	223,941	3998.95	2,272,984	0	3,009,384	0	3,009,384		1,101,711	0	0	736,400	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/14/2022	09/14/2023	Closing Sale	19	74,974	3946.01	815,727	0	1,062,271	0	1,062,271		281,414	0	0	246,544	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JFFGNF38B653	06/21/2022	06/21/2023	Closing Sale	78	293,654	3764.79	3,033,420	0	4,687,020	0	4,687,020		569,194	0	0	1,653,600	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/14/2022	10/13/2023	Closing Sale	33	118,644	3595.28	1,394,085	0	2,417,250	0	2,417,250		(319,057)	0	0	1,023,165	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/14/2022	02/14/2023	Closing Sale	73	321,322	4401.67	2,808,017	0	0	0	0		2,794,066	0	0	(2,808,017)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	58	254,832	4393.66	2,388,392	0	0	0	0		2,273,269	0	0	(2,388,392)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8P411	12/14/2022	12/14/2023	Closing Sale	9	35,958	3995.32	384,750	0	651,807	0	651,807		97,498	0	0	267,057	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/14/2022	11/14/2023	Closing Sale	59	233,758	3962	2,579,952	0	3,148,830	0	3,148,830		712,998	0	0	568,878	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	48	210,896	4393.66	1,976,601	0	0	0	0		1,881,326	0	0	(1,976,601)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing Sale	19	72,017	3790.38	765,548	0	1,358,576	0	1,358,576		156,446	0	0	593,028	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	395	1,735,496	4393.66	16,265,776	0	0	0	0		15,481,746	0	0	(16,265,776)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	Closing Sale	52	222,568	4280.15	2,188,940	0	1,089,764	0	1,089,764		1,628,373	0	0	(1,089,176)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/18/2022	02/21/2023	Closing Sale	52	226,141	4348.87	1,987,694	0	0	0	0		1,966,415	0	0	(1,987,694)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing Sale	93	408,610	4393.66	3,829,664	0	0	0	0		3,645,069	0	0	(3,829,664)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/28/2022	02/28/2023	Closing Sale	52	227,445	4373.94	1,969,747	0	0	0	0		1,945,423	0	0	(1,969,747)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing Sale	199	746,797	3752.75	8,901,867	0	9,381,059	0	9,381,059		516,453	0	0	479,192	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/07/2022	10/06/2023	Closing Sale	18	65,514	3639.66	765,222	0	1,203,912	0	1,203,912		(107,152)	0	0	438,690	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing Sale	58	249,480	4228.48	2,511,633	0	1,010,611	0	1,010,611		1,739,610	0	0	(1,501,022)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	Closing Sale	53	211,944	3998.95	2,151,217	0	2,848,167	0	2,848,167		1,042,690	0	0	696,950	0	0	0001

E19.15



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/14/2022	01/13/2023	01/13/2023	Closing Sale	28	130,560	4662.85	1,030,652	0	0	0	0	0	1,030,652	0	0	(1,030,652)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/14/2022	12/14/2023	12/14/2023	Closing Sale	14	55,834	3995.32	598,500	0	1,013,922	0	1,013,922	0	151,664	0	0	415,422	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/14/2022	09/14/2023	09/14/2023	Closing Sale	11	43,406	3946.01	472,263	0	614,999	0	614,999	0	162,924	0	0	142,736	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Closing Sale	53	205,557	3878.44	2,242,430	0	4,602,043	0	4,602,043	0	184,280	0	0	2,359,613	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2022	07/21/2023	07/21/2023	Closing Sale	398	1,591,582	3998.95	16,154,422	0	21,388,122	0	21,388,122	0	7,830,014	0	0	5,233,700	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2022	11/14/2023	11/14/2023	Closing Sale	60	237,435	3957.25	2,635,500	0	3,230,700	0	3,230,700	0	721,420	0	0	595,200	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	06/21/2022	06/21/2023	06/21/2023	Closing Sale	38,476	144,854,060	3764.79	15,345,652	0	23,120,228	0	23,120,228	0	3,190,607	0	0	7,774,576	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB Int	08/05/2022	08/07/2023	08/07/2023	Closing Sale	1,053	4,364,885	4145.19	61,546	0	0	0	0	61,546	0	0	(61,546)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	E58DKGMJYYJLN8C3868	01/28/2022	01/27/2023	01/27/2023	Closing Sale	5,281	23,404,600	4431.85	1,984,780	0	0	0	0	1,983,494	0	0	(1,984,780)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	12/07/2022	12/07/2023	12/07/2023	Closing Sale	1,272	5,003,946	3933.92	553,059	0	828,924	0	828,924	0	110,764	0	0	275,965	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	10/07/2022	10/06/2023	10/06/2023	Closing Sale	634	2,307,544	3639.66	154,373	0	317,289	0	317,289	0	(32,191)	0	0	162,916	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo Credit Suisse FB Int	11/07/2022	11/07/2023	11/07/2023	Closing Sale	703	2,676,180	3806.8	31,579	0	0	0	0	11,700	0	0	(31,579)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	E58DKGMJYYJLN8C3868	06/07/2022	06/07/2023	06/07/2023	Closing Sale	4,970	20,678,580	4160.68	2,016,035	0	531,039	0	531,039	0	1,510,170	0	0	(1,484,996)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2022	03/14/2023	03/14/2023	Closing Sale	4,542	18,982,699	4179.37	1,855,833	0	0	0	0	1,718,747	0	0	(1,855,833)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/13/2022	05/12/2023	05/12/2023	Closing Sale	638	2,567,242	4023.89	257,474	0	63,921	0	63,921	0	171,806	0	0	(193,553)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	04/28/2023	Closing Sale	6,384	27,371,400	4287.5	2,672,038	0	0	0	0	2,423,711	0	0	(2,672,038)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS RBC Capital Markets	01/14/2022	01/13/2023	01/13/2023	Closing Sale	4,330	20,190,141	4662.85	1,557,885	0	0	0	0	1,557,884	0	0	(1,557,885)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	08/05/2022	08/07/2023	08/07/2023	Closing Sale	588	2,437,372	4145.19	76,484	0	0	0	0	73,431	0	0	(76,484)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/21/2022	10/20/2023	10/20/2023	Closing Sale	7,774	29,173,879	3752.75	1,969,232	0	3,221,870	0	3,221,870	0	200,098	0	0	1,252,638	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2022	01/20/2023	01/20/2023	Closing Sale	68,138	299,666,836	4397.94	26,120,334	0	0	0	0	26,115,673	0	0	(26,120,334)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/27/2022	05/26/2023	05/26/2023	Closing Sale	2,573	10,689,152	4158.24	1,032,989	0	121,471	0	121,471	0	793,165	0	0	(911,527)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Closing Sale	1,045	4,204,965	4023.89	421,725	0	104,699	0	104,699	0	281,406	0	0	(317,026)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale Credit Suisse FB Int	08/19/2022	08/21/2023	08/21/2023	Closing Sale	1,229	5,196,802	4228.48	523,320	0	210,515	0	210,515	0	362,504	0	0	(312,805)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	E58DKGMJYYJLN8C3868	11/28/2022	11/28/2023	11/28/2023	Closing Sale	2,084	8,260,851	3963.94	917,499	0	1,231,540	0	1,231,540	0	240,341	0	0	(314,041)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2022	02/07/2023	02/07/2023	Closing Sale	462	2,071,548	4483.87	23,014	0	0	0	0	23,014	0	0	(23,014)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2022	03/28/2023	03/28/2023	Closing Sale	4,707	21,536,973	4575.52	1,816,414	0	0	0	0	1,798,566	0	0	(1,816,414)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/12/2022	08/14/2023	08/14/2023	Closing Sale	2,238	9,600,998	4289.99	926,561	0	446,996	0	446,996	0	692,620	0	0	(479,565)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2022	09/21/2023	09/21/2023	Closing Sale	882	3,476,429	3941.53	292,982	0	342,631	0	342,631	0	37,980	0	0	(49,639)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/21/2022	08/21/2023	08/21/2023	Closing Sale	6,136	26,996,989	4399.77	0	0	2,528,106	1,825,951	0	1,825,951	0	0	(702,155)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/07/2022	10/06/2023	10/06/2023	Closing Sale	641	2,333,022	3639.66	89,584	0	268,458	0	268,458	0	(33,001)	0	0	(178,875)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	10/07/2022	10/06/2023	10/06/2023	Closing Sale	1,379	5,019,091	3639.66	586,245	0	922,330	0	922,330	0	(82,090)	0	0	(336,085)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	09/28/2022	09/28/2023	09/28/2023	Closing Sale	7,726	28,733,303	3719.04	3,300,740	0	4,486,179	0	4,486,179	0	2,908	0	0	(1,185,440)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	12/07/2023	Closing Sale	4,733	18,619,243	3933.92	2,057,885	0	3,084,354	0	3,084,354	0	412,142	0	0	(1,026,469)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	10/20/2023	Closing Sale	902	3,520,380	3902.86	327,670	0	289,813	0	289,813	0	26,141	0	0	(37,857)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/21/2022	11/21/2023	11/21/2023	Closing Sale	8,173	32,282,860	3949.94	3,599,633	0	4,807,767	0	4,807,767	0	916,895	0	0	(1,208,135)	0	0	0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TDBU41	12/21/2022	12/21/2023	12/21/2023	Closing Sale ..	84,164	326,425,024	3878.44	35,476,085	0	73,080,443	0	73,080,443		2,792,658	0	0	37,604,357	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQJHNSJFFGFNF38B653	06/07/2022	06/07/2023	06/07/2023	Closing Sale ..	672	2,795,977	4160.66	51,780	0	0	0	0		51,780	0	0	(51,780)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets .. ES71P3U3RH1G71XBU11	12/07/2022	12/07/2023	12/07/2023	Closing Sale ..	389	1,530,295	3933.92	93,905	0	115,957	0	115,957		33,964	0	0	22,052	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	5,765	22,943,951	3979.87	2,413,738	0	2,716,872	0	2,716,872		929,039	0	0	303,134	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	12/07/2022	12/07/2023	12/07/2023	Closing Sale ..	1,016	3,996,863	3933.92	76,761	0	95,771	0	95,771		36,441	0	0	19,010	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	837	3,469,524	4145.19	81,167	0	0	0	0		80,297	0	0	(81,167)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets .. ES71P3U3RH1G71XBU11	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	511	2,118,192	4145.19	87,444	0	67,911	0	67,911		77,644	0	0	(19,533)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	880	3,502,286	3979.87	103,664	0	45,151	0	45,151		82,179	0	0	(58,513)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	06/14/2022	06/14/2023	06/14/2023	Closing Sale ..	465	1,811,708	3735.48	117,147	0	119,860	0	119,860		35,133	0	0	2,713	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQJHNSJFFGFNF38B653	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	3,107	12,879,105	4145.19	1,294,233	0	1,159,688	0	1,159,688		814,991	0	0	(134,546)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNEV0ZCB8VD91ULB80	12/14/2022	12/14/2023	12/14/2023	Closing Sale ..	457	1,825,861	3995.32	107,724	0	114,351	0	114,351		48,470	0	0	6,627	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TDBU41	09/14/2022	09/14/2023	09/14/2023	Closing Sale ..	564	2,225,550	3946.01	135,780	0	87,668	0	87,668		92,866	0	0	(48,092)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNEV0ZCB8VD91ULB80	04/07/2022	04/06/2023	04/06/2023	Closing Sale ..	1,996	8,982,419	4500.21	103,293	0	0	0	0		103,293	0	0	(103,293)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKMJYYJLJN8C3868	01/28/2022	01/27/2023	01/27/2023	Closing Sale ..	6,869	30,442,378	4431.85	2,581,604	0	0	0	0		2,579,932	0	0	(2,581,604)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	11/21/2022	11/21/2023	11/21/2023	Closing Sale ..	1,695	6,695,148	3949.94	745,452	0	997,084	0	997,084		189,079	0	0	251,631	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	08/12/2022	08/14/2023	08/14/2023	Closing Sale ..	1,037	4,438,516	4280.15	435,485	0	217,324	0	217,324		323,695	0	0	(218,161)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .....	03/21/2022	03/21/2023	03/21/2023	Closing Sale ..	33,527	149,599,982	4461.18	12,925,101	0	0	0	0		12,723,247	0	0	(12,925,101)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQJHNSJFFGFNF38B653	05/13/2022	05/12/2023	05/12/2023	Closing Sale ..	3,324	13,375,410	4023.89	1,341,448	0	333,032	0	333,032		895,112	0	0	(1,008,417)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQJHNSJFFGFNF38B653	03/07/2022	03/07/2023	03/07/2023	Closing Sale ..	1,730	7,267,886	4201.09	77,061	0	0	0	0		77,061	0	0	(77,061)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	10/21/2022	10/20/2023	10/20/2023	Closing Sale ..	11,216	42,090,844	3752.75	4,985,308	0	5,287,335	0	5,287,335		259,137	0	0	302,027	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale ..	643	2,447,772	3806.8	155,014	0	243,973	0	243,973		22,294	0	0	88,959	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .....	05/13/2022	05/12/2023	05/12/2023	Closing Sale ..	5,289	21,282,354	4023.89	2,134,453	0	529,905	0	529,905		1,424,263	0	0	(1,604,548)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	04/21/2022	04/21/2023	04/21/2023	Closing Sale ..	6,358	27,934,890	4393.66	1,396,217	0	0	0	0		1,396,217	0	0	(1,396,217)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	04/14/2022	04/14/2023	04/14/2023	Closing Sale ..	3,296	14,498,247	4398.74	1,326,518	0	0	0	0		1,271,363	0	0	(1,326,518)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	11/28/2022	11/28/2023	11/28/2023	Closing Sale ..	1,230	4,875,646	3963.94	295,852	0	310,501	0	310,501		133,171	0	0	14,649	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	541	2,153,110	3979.87	127,892	0	60,780	0	60,780		96,534	0	0	(67,112)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets .. ES71P3U3RH1G71XBU11	12/07/2022	12/07/2023	12/07/2023	Closing Sale ..	6,424	25,271,502	3933.92	2,793,124	0	4,186,328	0	4,186,328		559,391	0	0	(1,393,204)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	12/07/2022	12/07/2023	12/07/2023	Closing Sale ..	394	1,549,964	3933.92	51,709	0	122,547	0	122,547		16,923	0	0	70,837	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .....	08/19/2022	08/21/2023	08/21/2023	Closing Sale ..	742	3,263,034	4397.62	243,161	0	1,595	0	1,595		186,127	0	0	(241,566)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	10/28/2022	10/27/2023	10/27/2023	Closing Sale ..	530	2,067,562	3901.06	43,457	0	0	0	0		20,235	0	0	(43,457)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	1,344	5,348,945	3979.87	562,717	0	633,387	0	633,387		216,588	0	0	70,670	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKMJYYJLJN8C3868	07/21/2022	07/21/2023	07/21/2023	Closing Sale ..	1,400	5,598,530	3998.95	574,406	0	752,346	0	752,346		281,588	0	0	(177,940)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKMJYYJLJN8C3868	02/18/2022	02/21/2023	02/21/2023	Closing Sale ..	1,216	5,288,226	4348.87	466,421	0	0	0	0		461,445	0	0	(466,421)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .. E58DKMJYYJLJN8C3868	12/07/2022	12/07/2023	12/07/2023	Closing Sale ..	344	1,353,268	3933.92	6,766	0	0	0	0		4,901	0	0	(6,766)	0	0	0001

E19.17

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2022	11/07/2023	11/07/2023	Closing Sale	928	3,532,710	3806.8	33,204	0	0	0	0	0	15,039	0	0	(33,204)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/27/2022	05/26/2023	05/26/2023	Closing Sale	7,633	31,739,846	4158.24	3,064,469	0	360,354	0	360,354	0	2,352,984	0	0	(2,704,115)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2022	03/28/2023	03/28/2023	Closing Sale	4,658	21,312,772	4575.52	1,797,505	0	0	0	0	0	1,779,843	0	0	(1,797,505)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/21/2022	07/21/2023	07/21/2023	Closing Sale	7,009	28,028,641	3998.95	1,589,221	0	309,016	0	309,016	0	1,352,190	0	0	(1,280,205)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	02/14/2022	02/14/2023	02/14/2023	Closing Sale	346	1,522,978	4401.67	27,705	0	0	0	0	27,705	0	0	(27,705)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/07/2022	01/06/2023	01/06/2023	Closing Sale	2,149	10,050,937	4677.03	782,197	0	0	0	0	782,197	0	0	(782,197)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	10/20/2023	Closing Sale	2,077	7,794,462	3752.75	923,189	0	979,119	0	979,119	0	47,987	0	0	55,930	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	05/13/2022	05/12/2023	05/12/2023	Closing Sale	5,629	22,650,477	4023.89	2,271,665	0	563,970	0	563,970	0	1,515,821	0	0	(1,707,695)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1G671XBU11	03/14/2022	03/14/2023	03/14/2023	Closing Sale	431	1,798,610	4173.11	106,298	0	0	0	0	106,298	0	0	(106,298)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2022	11/07/2023	11/07/2023	Closing Sale	545	2,074,706	3806.8	48,137	0	103,236	0	103,236	0	4,751	0	0	55,099	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/21/2022	03/21/2023	03/21/2023	Closing Sale	63,735	284,333,307	4461.18	24,570,684	0	0	0	0	24,186,958	0	0	(24,570,684)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Closing Sale	51,486	223,905,921	4348.87	19,680,467	0	0	0	0	19,469,774	0	0	(19,680,467)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2022	09/21/2023	09/21/2023	Closing Sale	1,470	5,571,197	3789.93	611,108	0	793,903	0	793,903	0	56,642	0	0	182,795	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/21/2022	06/21/2023	06/21/2023	Closing Sale	830	3,249,765	3915.38	258,728	0	373,757	0	373,757	0	70,313	0	0	115,030	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	09/07/2023	Closing Sale	526	2,093,412	3979.87	52,542	0	0	0	0	44,334	0	0	(52,542)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2022	01/27/2023	01/27/2023	Closing Sale	2,565	11,367,695	4431.85	964,014	0	0	0	0	963,390	0	0	(964,014)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	11/21/2023	Closing Sale	61,563	243,170,156	3949.94	27,075,093	0	36,214,435	0	36,214,435	0	6,867,413	0	0	9,139,341	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB Int	10/14/2022	10/13/2023	10/13/2023	Closing Sale	395	1,415,313	3583.07	16,701	0	0	0	0	5,898	0	0	(16,701)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGMJYYJLLN8C3868	06/28/2022	06/28/2023	06/28/2023	Closing Sale	1,479	5,652,072	3821.55	333,470	0	269,548	0	269,548	0	165,838	0	0	(63,922)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	11/21/2023	Closing Sale	2,552	10,080,247	3949.94	1,122,357	0	1,501,214	0	1,501,214	0	284,678	0	0	378,857	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/20/2022	05/19/2023	05/19/2023	Closing Sale	378	1,474,714	3901.36	15,947	0	0	0	0	15,947	0	0	(15,947)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	04/28/2023	Closing Sale	2,708	11,610,550	4287.5	1,133,440	0	0	0	0	1,028,103	0	0	(1,133,440)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	06/28/2023	Closing Sale	6,509	24,874,469	3821.55	2,593,125	0	3,614,513	0	3,614,513	0	721,248	0	0	1,021,388	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	12/07/2023	Closing Sale	2,138	8,410,721	3933.92	929,592	0	1,393,270	0	1,393,270	0	186,174	0	0	463,679	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Sale	4,313	17,231,815	3995.32	1,856,466	0	3,123,604	0	3,123,604	0	479,891	0	0	1,267,138	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	03/21/2022	03/21/2023	03/21/2023	Closing Sale	16,043	71,570,711	4461.18	6,184,788	0	0	0	0	6,088,199	0	0	(6,184,788)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1G671XBU11	04/07/2022	04/06/2023	04/06/2023	Closing Sale	1,113	5,008,734	4500.21	37,063	0	0	0	0	37,063	0	0	(37,063)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	08/07/2023	Closing Sale	1,225	5,077,858	4145.19	510,279	0	457,231	0	457,231	0	321,327	0	0	(53,047)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Closing Sale	8,594	38,339,381	4461.18	3,313,100	0	0	0	0	3,261,358	0	0	(3,313,100)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	07/07/2022	07/07/2023	07/07/2023	Closing Sale	591	2,306,448	3902.62	57,644	0	0	0	0	54,828	0	0	(57,644)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB Int	11/21/2022	11/21/2023	11/21/2023	Closing Sale	9,015	35,608,709	3949.94	3,964,751	0	5,303,074	0	5,303,074	0	1,005,632	0	0	1,338,323	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGMJYYJLLN8C3868	03/14/2022	03/14/2023	03/14/2023	Closing Sale	6,617	27,613,469	4173.11	2,727,996	0	0	0	0	2,520,311	0	0	(2,727,996)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGMJYYJLLN8C3868	11/07/2022	11/07/2023	11/07/2023	Closing Sale	499	1,899,593	3806.8	10,248	0	0	0	0	6,421	0	0	(10,248)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/07/2022	04/06/2023	04/06/2023	Closing Sale	832	3,744,175	4500.21	32,947	0	0	0	0	32,947	0	0	(32,947)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/21/2022	12/21/2023	12/21/2023	Closing Sale	1,590	6,166,720	3878.44	672,173	0	1,380,613	0	1,380,613	0	54,727	0	0	708,440	0	0	0001

E19.18

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXPAR0TDBPU41	03/21/2022	03/21/2023	03/21/2023	Closing Sale ..	7,014	31,290,717	4461.18	2,703,990	0	0	0	0	0	2,661,761	0	0	(2,703,990)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	12/28/2022	12/28/2023	12/28/2023	Closing Sale ..	266	1,006,337	3783.22	37,675	0	45,611	0	45,611	0	489	0	0	7,936	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNGV0ZCB8VD91ULB80	11/07/2022	11/07/2023	11/07/2023	Closing Sale ..	5,532	21,059,218	3806.8	2,411,270	0	3,161,981	0	3,161,981	0	196,278	0	0	750,711	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	11/07/2022	11/07/2023	11/07/2023	Closing Sale ..	1,496	5,684,973	3806.8	652,072	0	855,084	0	855,084	0	53,079	0	0	203,012	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	03/07/2022	03/07/2023	03/07/2023	Closing Sale ..	411	1,726,648	4201.09	102,296	0	0	0	0	102,296	0	0	0	102,296	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	11/07/2022	11/07/2023	11/07/2023	Closing Sale ..	867	2,539,136	3806.8	33,010	0	6,693	0	6,693	0	11,076	0	0	(26,317)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	12/07/2022	12/07/2023	12/07/2023	Closing Sale ..	964	3,792,299	3933.92	148,307	0	375,577	0	375,577	0	43,688	0	0	227,271	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKNGV0ZCB8VD91ULB80	11/21/2022	11/21/2023	11/21/2023	Closing Sale ..	1,425	5,628,665	3949.94	628,174	0	838,256	0	838,256	0	160,426	0	0	210,082	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .....	02/18/2022	02/21/2023	02/21/2023	Closing Sale ..	793	3,586,586	4522.82	223,475	0	0	0	0	222,457	0	0	(223,475)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	05/20/2022	05/19/2023	05/19/2023	Closing Sale ..	8,787	34,281,250	3901.36	3,490,943	0	2,553,678	0	2,553,678	0	1,708,567	0	0	(937,265)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	671	2,781,422	4145.19	29,745	0	0	0	0	29,745	0	0	(29,745)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America ... EYKNGV0ZCB8VD91ULB80	11/21/2022	11/21/2023	11/21/2023	Closing Sale ..	17,026	67,251,678	3949.94	7,498,576	0	10,015,545	0	10,015,545	0	1,909,895	0	0	2,516,969	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	09/14/2022	09/14/2023	09/14/2023	Closing Sale ..	534	2,107,169	3946.01	44,640	0	0	0	0	42,925	0	0	(44,640)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXPAR0TDBPU41	02/18/2022	02/21/2023	02/21/2023	Closing Sale ..	5,905	25,680,077	4348.87	2,257,180	0	0	0	0	2,233,015	0	0	(2,257,180)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	07/07/2022	07/07/2023	07/07/2023	Closing Sale ..	647	2,524,995	3902.62	91,088	0	63,108	0	63,108	0	74,200	0	0	(27,980)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets .....	07/14/2022	07/14/2023	07/14/2023	Closing Sale ..	509	1,929,303	3790.38	117,686	0	122,267	0	122,267	0	43,274	0	0	(4,581)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	03/07/2022	03/07/2023	03/07/2023	Closing Sale ..	3,165	13,296,450	4201.09	1,292,357	0	0	0	0	1,224,059	0	0	(1,292,357)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	08/26/2022	08/28/2023	08/28/2023	Closing Sale ..	1,295	5,254,670	4057.66	302,667	0	25,667	0	25,667	0	265,943	0	0	(277,001)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	10/13/2023	Closing Sale ..	2,409	8,631,616	3583.07	1,035,997	0	1,794,006	0	1,794,006	0	(234,578)	0	0	758,009	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	02/14/2022	02/14/2023	02/14/2023	Closing Sale ..	9,488	41,763,045	4401.67	3,649,653	0	0	0	0	3,631,521	0	0	(3,649,653)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	08/12/2022	08/14/2023	08/14/2023	Closing Sale ..	11,416	48,862,192	4280.15	4,794,113	0	2,392,451	0	2,392,451	0	3,563,451	0	0	(2,401,662)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	10/13/2023	Closing Sale ..	1,603	5,743,661	3583.07	689,374	0	1,193,770	0	1,193,770	0	(156,093)	0	0	504,396	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets .....	10/21/2022	10/20/2023	10/20/2023	Closing Sale ..	78,868	295,971,887	3752.75	35,055,391	0	37,179,164	0	37,179,164	0	1,822,184	0	0	(2,123,773)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .....	09/28/2022	09/28/2023	09/28/2023	Closing Sale ..	1,739	6,467,411	3719.04	742,944	0	1,009,768	0	1,009,768	0	654	0	0	266,824	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	10/13/2023	Closing Sale ..	6,871	24,619,274	3583.07	2,954,892	0	5,116,902	0	5,116,902	0	(669,067)	0	0	2,162,010	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G5GSEF7VJP5170UK5573	07/14/2022	07/14/2023	07/14/2023	Closing Sale ..	14,162	53,679,362	3790.38	5,709,660	0	10,126,396	0	10,126,396	0	1,169,608	0	0	4,416,737	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	08/12/2022	08/14/2023	08/14/2023	Closing Sale ..	568	2,431,125	4280.15	52,720	0	0	0	0	52,720	0	0	(52,720)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int .....	11/28/2022	11/28/2023	11/28/2023	Closing Sale ..	2,596	10,290,388	3963.94	1,142,911	0	1,534,169	0	1,534,169	0	299,388	0	0	391,258	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	05/13/2022	05/12/2023	05/12/2023	Closing Sale ..	4,546	18,292,604	4023.89	1,834,604	0	455,464	0	455,464	0	1,224,182	0	0	(1,379,140)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	01/07/2022	01/06/2023	01/06/2023	Closing Sale ..	461	2,156,111	4677.03	34,709	0	0	0	0	34,709	0	0	(34,709)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	12/14/2022	12/14/2023	12/14/2023	Closing Sale ..	1,262	5,042,094	3995.32	543,209	0	913,978	0	913,978	0	140,418	0	0	370,769	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXPAR0TDBPU41	05/06/2022	05/05/2023	05/05/2023	Closing Sale ..	1,219	5,026,351	4123.34	31,174	0	0	0	0	31,174	0	0	(31,174)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets .....	05/20/2022	05/19/2023	05/19/2023	Closing Sale ..	42,501	165,811,701	3901.36	16,885,010	0	12,351,641	0	12,351,641	0	8,264,002	0	0	(4,533,369)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	01/14/2022	01/13/2023	01/13/2023	Closing Sale ..	5,643	26,312,463	4662.85	2,030,287	0	0	0	0	2,030,287	0	0	(2,030,287)	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	10/07/2022	10/06/2023	10/06/2023	Closing Sale ..	666	2,424,014	3639.66	44,372	0	67,491	0	67,491	0	(2,237)	0	0	23,119	0	0	0001

E19.19

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	04/21/2022	04/21/2023	04/21/2023	Closing Sale ..	327	1,436,727	4393.66	21,981	0	0	0	0	0	21,981	0	0	(21,981)	0	0	0001
9S9MSM86	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPPRFMMUCJFX09	11/28/2022	11/28/2023	11/28/2023	Closing Sale ..	397	1,573,684	3963.94	39,799	0	0	0	0	0	24,259	0	0	(39,799)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets																				
9S9B50JF	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	07/21/2022	07/21/2023	07/21/2023	Closing Sale ..	69,589	278,282,932	3998.95	28,269,084	0	37,396,433	0	0	0	13,714,129	0	0	9,127,349	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJ111GC8Y1R12	08/26/2022	08/28/2023	08/28/2023	Closing Sale ..	445	1,805,659	4057.66	40,657	0	0	0	0	0	38,848	0	0	(40,657)	0	0	0001
9S9B50JF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G56SEF7VJP5170UK5573	05/13/2022	05/12/2023	05/12/2023	Closing Sale ..	13,451	54,125,344	4023.89	5,428,346	0	1,347,656	0	0	0	3,622,189	0	0	(4,080,690)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 549300860WHX10U8231	01/14/2022	01/13/2023	01/13/2023	Closing Sale ..	387	1,804,523	4662.85	27,609	0	0	0	0	0	27,609	0	0	(27,609)	0	0	0001
9S9TMDAR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int																				
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DXGMJYYJLNB3868	11/28/2022	11/28/2023	11/28/2023	Closing Sale ..	5,261	20,854,288	3963.94	2,316,199	0	3,108,868	0	0	0	606,733	0	0	792,668	0	0	0001
9S9SSQLB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	11/21/2022	11/21/2023	11/21/2023	Closing Sale ..	6,690	26,425,099	3949.94	2,942,228	0	3,935,393	0	0	0	746,276	0	0	993,165	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8P41	01/07/2022	01/06/2023	01/06/2023	Closing Sale ..	676	3,161,672	4677.03	70,797	0	0	0	0	0	70,797	0	0	(70,797)	0	0	0001
9S9SMOAF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	02/07/2022	02/07/2023	02/07/2023	Closing Sale ..	2,408	10,797,159	4483.87	896,759	0	0	0	0	0	895,136	0	0	(896,759)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPPRFMMUCJFX09	06/21/2022	06/21/2023	06/21/2023	Closing Sale ..	7,757	29,203,476	3764.79	1,760,994	0	1,772,896	0	0	0	587,624	0	0	11,902	0	0	0001
9S9IFAOE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int																				
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DXGMJYYJLNB3868	07/21/2022	07/21/2023	07/21/2023	Closing Sale ..	762	3,169,089	4158.91	243,474	0	287,602	0	0	0	139,651	0	0	44,127	0	0	0001
9S9SSQKN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPPRFMMUCJFX09	10/07/2022	10/06/2023	10/06/2023	Closing Sale ..	718	2,613,276	3639.66	39,720	0	34,336	0	0	0	1,329	0	0	(5,384)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int																				
9S9IFAOE	Fixed Annuity Hedge	N/A	Equity/Index	ES8DXGMJYYJLNB3868	09/21/2022	09/21/2023	09/21/2023	Closing Sale ..	5,938	22,504,604	3789.93	2,527,193	0	3,206,936	0	0	0	287,451	0	0	679,743	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G56SEF7VJP5170UK5573	10/28/2022	10/27/2023	10/27/2023	Closing Sale ..	1,499	5,847,689	3901.06	373,671	0	409,189	0	0	0	161,555	0	0	35,518	0	0	0001
9S9CAGBS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G56SEF7VJP5170UK5573	09/14/2022	09/14/2023	09/14/2023	Closing Sale ..	3,511	13,878,000	3952.72	1,496,487	0	1,939,406	0	0	0	521,959	0	0	442,919	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	12/28/2022	12/28/2023	12/28/2023	Closing Sale ..	7,380	27,920,164	3783.22	3,089,024	0	7,380,959	0	0	0	(224,086)	0	0	4,291,936	0	0	0001
9S9MS0VX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G56SEF7VJP5170UK5573	03/21/2022	03/21/2023	03/21/2023	Closing Sale ..	5,993	26,735,852	4461.18	2,310,381	0	0	0	0	0	2,274,299	0	0	(2,310,381)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	05/13/2022	05/12/2023	05/12/2023	Closing Sale ..	6,850	27,563,647	4023.89	2,764,417	0	686,302	0	0	0	1,844,621	0	0	(2,078,115)	0	0	0001
9S9MS0S2	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8P41	02/07/2022	02/07/2023	02/07/2023	Closing Sale ..	481	2,156,741	4483.87	52,402	0	0	0	0	0	52,402	0	0	(52,402)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8P41	01/07/2022	01/06/2023	01/06/2023	Closing Sale ..	381	1,781,948	4677.03	75,377	0	0	0	0	0	75,377	0	0	(75,377)	0	0	0001
9S9SQAQY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPPRFMMUCJFX09	02/14/2022	02/14/2023	02/14/2023	Closing Sale ..	371	1,633,020	4401.67	83,123	0	0	0	0	0	83,123	0	0	(83,123)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	01/07/2022	01/06/2023	01/06/2023	Closing Sale ..	3,047	14,250,910	4677.03	1,109,053	0	0	0	0	0	1,109,053	0	0	(1,109,053)	0	0	0001
9S9SSQRL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPPRFMMUCJFX09	06/21/2022	06/21/2023	06/21/2023	Closing Sale ..	1,378	5,187,881	3764.79	543,166	0	828,040	0	0	0	107,820	0	0	284,874	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G56SEF7VJP5170UK5573	03/21/2022	03/21/2023	03/21/2023	Closing Sale ..	5,851	26,102,364	4461.18	2,255,638	0	0	0	0	0	2,220,411	0	0	(2,255,638)	0	0	0001
9S9CS1CJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPPRFMMUCJFX09	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	587	2,336,184	3979.87	42,751	0	0	0	0	0	39,463	0	0	(42,751)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	12/14/2022	12/14/2023	12/14/2023	Closing Sale ..	7,268	29,037,966	3995.32	3,128,401	0	5,263,704	0	0	0	808,682	0	0	2,135,303	0	0	0001
9S9MS0VL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .. G56SEF7VJP5170UK5573	04/21/2022	04/21/2023	04/21/2023	Closing Sale ..	58,505	257,051,078	4398.66	24,091,879	0	0	0	0	0	22,930,622	0	0	(24,091,879)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPPRFMMUCJFX09	03/21/2022	03/21/2023	03/21/2023	Closing Sale ..	1,880	8,387,018	4461.18	724,765	0	0	0	0	0	713,446	0	0	(724,765)	0	0	0001
9S9IFSOE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	04/28/2022	04/28/2023	04/28/2023	Closing Sale ..	10,125	43,410,938	4287.5	4,237,842	0	0	0	0	0	3,843,997	0	0	(4,237,842)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHNSJFFGFMF388653	02/07/2022	02/07/2023	02/07/2023	Closing Sale ..	2,718	12,187,159	4483.87	1,012,205	0	0	0	0	0	1,010,373	0	0	(1,012,205)	0	0	0001
9S9MS0RR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets																				
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	540	2,149,130	3979.87	88,760	0	123,924	0	0	0	57,698	0	0	35,164	0	0	0001
9S9BMDAU	Fixed Annuity Hedge	N/A	Equity/Index	BGA/Merrill Lynch .. EYKN6VOZCB8VD91ULB80	09/07/2022	09/07/2023	09/07/2023	Closing Sale ..	839	3,339,111	3979.87	24,373	0	0	0	0	0	24,329	0	0	(24,373)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	10/14/2022	10/13/2023	10/13/2023	Closing Sale ..	14,253	51,069,497	3583.07	6,129,541	0	10,614,352	0	0	0	(1,387,894)	0	0	4,484,811	0	0	0001
9S9BBSJQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8P41	05/06/2022	05/05/2023	05/05/2023	Closing Sale ..	466	1,921,476	4123.34	114,906	0	0	0	0	0	114,846	0	0	(114,906)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index																					
9S9SQAQY	Fixed Annuity Hedge	N/A	Equity/Index																					

E19.20

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	12/07/2023	Closing Sale	1,288	5,066,889	3933.92	560,016	0	839,351	839,351			112,157	0	0	279,335	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008GOWHFX1UUR231	10/21/2022	10/20/2023	10/20/2023	Closing Sale	561	2,105,293	3752.75	37,054	0	43,680	43,680			8,759	0	0	6,626	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTIIGC8Y1R12	05/20/2022	05/19/2023	05/19/2023	Closing Sale	812	3,294,617	4057.41	262,617	0	109,271	109,271			160,259	0	0	153,346	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPRFMMJCUFX09	03/28/2022	03/28/2023	03/28/2023	Closing Sale	349	1,596,856	4575.52	24,433	0	0	0			24,433	0	0	24,433	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	06/28/2022	06/28/2023	06/28/2023	Closing Sale	3,568	13,635,290	3821.55	1,421,458	0	1,981,346	1,981,346			395,362	0	0	559,888	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RH1GC71XBU11	02/07/2022	02/07/2023	02/07/2023	Closing Sale	507	2,273,322	4483.87	105,025	0	0	0			105,025	0	0	105,025	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPRFMMJCUFX09	01/28/2022	01/27/2023	01/27/2023	Closing Sale	1,848	8,190,059	4431.85	694,541	0	0	0			694,091	0	0	694,541	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTIIGC8Y1R12	12/07/2022	12/07/2023	12/07/2023	Closing Sale	350	1,376,872	3933.92	70,037	0	162,432	162,432			18,169	0	0	92,395	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008GOWHFX1UUR231	04/07/2022	04/06/2023	04/06/2023	Closing Sale	594	2,673,125	4500.21	80,156	0	0	0			80,156	0	0	80,156	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008GOWHFX1UUR231	01/21/2022	01/20/2023	01/20/2023	Closing Sale	359	1,578,860	4397.94	21,973	0	0	0			21,973	0	0	21,973	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	04/14/2022	04/14/2023	04/14/2023	Closing Sale	589	2,587,236	4392.59	28,720	0	0	0			28,720	0	0	28,720	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	06/14/2022	06/14/2023	06/14/2023	Closing Sale	489	1,826,650	3735.48	32,177	0	0	0			32,177	0	0	32,177	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BX4R0TDBPU41	03/07/2022	03/07/2023	03/07/2023	Closing Sale	838	3,520,513	4201.09	23,238	0	0	0			23,238	0	0	23,238	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BX4R0TDBPU41	02/28/2022	02/28/2023	02/28/2023	Closing Sale	2,230	9,753,886	4373.94	844,718	0	0	0			834,287	0	0	844,718	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets . ES71P3U3RH1GC71XBU11	12/07/2022	12/07/2023	12/07/2023	Closing Sale	782	3,076,325	3933.92	40,179	0	0	0			23,833	0	0	40,179	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	08/26/2022	08/28/2023	08/28/2023	Closing Sale	5,211	21,144,466	4057.66	2,229,133	0	1,957,512	1,957,512			1,134,714	0	0	271,621	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6VOZCB8VD91ULB80	06/07/2022	06/07/2023	06/07/2023	Closing Sale	408	1,697,557	4160.68	94,725	0	0	0			94,521	0	0	94,725	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	09/28/2022	09/28/2023	09/28/2023	Closing Sale	3,398	12,637,298	3719.04	1,451,710	0	1,973,083	1,973,083			1,279	0	0	521,372	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	01/07/2022	01/06/2023	01/06/2023	Closing Sale	546	2,553,658	4677.03	28,105	0	0	0			28,105	0	0	28,105	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPRFMMJCUFX09	09/07/2022	09/07/2023	09/07/2023	Closing Sale	2,465	9,810,380	3979.87	1,032,067	0	1,161,681	1,161,681			397,238	0	0	129,614	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 02RNE81BX4R0TDBPU41	06/28/2022	06/28/2023	06/28/2023	Closing Sale	5,427	20,739,552	3821.55	2,162,066	0	3,013,667	3,013,667			601,354	0	0	851,601	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int . E58DKGMJYYJLLN8C3868	07/28/2022	07/28/2023	07/28/2023	Closing Sale	588	2,394,589	4072.43	61,664	0	0	0			59,938	0	0	61,664	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	01/07/2022	01/06/2023	01/06/2023	Closing Sale	1,029	4,812,664	4677.03	59,660	0	0	0			59,660	0	0	59,660	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/28/2022	07/28/2023	07/28/2023	Closing Sale	6,761	27,533,699	4072.43	2,712,554	0	3,446,758	3,446,758			1,501,090	0	0	734,204	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTIIGC8Y1R12	05/06/2022	05/05/2023	05/05/2023	Closing Sale	1,949	8,036,390	4123.34	81,158	0	0	0			81,158	0	0	81,158	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTIIGC8Y1R12	03/14/2022	03/14/2023	03/14/2023	Closing Sale	610	2,545,597	4173.11	30,293	0	0	0			30,293	0	0	30,293	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	04/28/2022	04/28/2023	04/28/2023	Closing Sale	2,375	10,182,813	4287.5	994,062	0	0	0			901,678	0	0	994,062	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	03/28/2022	03/28/2023	03/28/2023	Closing Sale	7,591	34,732,772	4575.52	2,929,340	0	0	0			2,900,556	0	0	2,929,340	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	12/14/2022	12/14/2023	12/14/2023	Closing Sale	1,588	6,344,568	3995.32	683,531	0	1,150,077	1,150,077			176,691	0	0	466,547	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPRFMMJCUFX09	11/21/2022	11/21/2023	11/21/2023	Closing Sale	482	1,903,871	3949.94	34,999	0	23,288	23,288			19,736	0	0	11,711	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	11/14/2023	Closing Sale	17,997	71,218,628	3957.25	7,973,677	0	9,690,485	9,690,485			2,232,393	0	0	1,716,808	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	02/07/2022	02/07/2023	02/07/2023	Closing Sale	1,171	5,250,612	4483.87	68,798	0	0	0			68,798	0	0	68,798	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	11/21/2023	Closing Sale	919	3,775,197	4107.94	323,150	0	395,400	395,400			96,408	0	0	72,250	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	03/21/2022	03/21/2023	03/21/2023	Closing Sale	4,525	20,186,840	4461.18	1,744,447	0	0	0			1,717,204	0	0	1,744,447	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHN3JFFGFNF38B653	06/14/2022	06/14/2023	06/14/2023	Closing Sale	11,312	42,255,750	3735.48	4,626,755	0	7,206,988	7,206,988			915,618	0	0	2,580,233	0	0	0001

E19121

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/06/2022	05/05/2023	05/05/2023	Closing Sale	487	2,008,067	4123.34	66,606	0	0	0	0	0	66,522	0	0	(66,606)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	10/07/2022	10/06/2023	10/06/2023	Closing Sale	5,993	21,812,482	3639.66	2,547,785	0	4,008,358	4,008,358	0	0	(356,757)	0	0	1,460,594	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/14/2022	10/13/2023	10/13/2023	Closing Sale	5,604	20,079,524	3583.07	2,410,015	0	4,173,355	4,173,355	0	0	(545,693)	0	0	1,763,340	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int 5E8DKGMJYYJLN8C3868	03/14/2022	03/14/2023	03/14/2023	Closing Sale	7,376	30,780,859	4173.11	3,040,909	0	0	0	0	0	2,809,402	0	0	(3,040,909)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int 5E8DKGMJYYJLN8C3868	11/07/2022	11/07/2023	11/07/2023	Closing Sale	1,415	5,386,622	3806.8	616,766	0	808,786	808,786	0	0	50,205	0	0	192,020	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	08/05/2022	08/07/2023	08/07/2023	Closing Sale	5,758	23,868,004	4145.19	2,398,518	0	2,149,174	2,149,174	0	0	1,510,369	0	0	(249,344)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	12/21/2022	12/21/2023	12/21/2023	Closing Sale	7,822	30,337,158	3878.44	1,819,006	0	3,008,766	3,008,766	0	0	290,659	0	0	1,189,760	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 5E71P3U3RH1GC71XBU11	12/07/2022	12/07/2023	12/07/2023	Closing Sale	725	2,852,092	3933.92	33,995	0	0	0	0	0	20,675	0	0	(33,995)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int 5E8DKGMJYYJLN8C3868	05/20/2022	05/19/2023	05/19/2023	Closing Sale	6,983	27,243,197	3901.36	2,774,241	0	2,029,399	2,029,399	0	0	1,357,792	0	0	(744,842)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	09/21/2022	09/21/2023	09/21/2023	Closing Sale	7,791	29,527,345	3789.93	1,810,628	0	2,512,690	2,512,690	0	0	494,263	0	0	702,061	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	09/21/2022	09/21/2023	09/21/2023	Closing Sale	7,791	29,527,345	3789.93	1,810,628	0	2,512,690	2,512,690	0	0	494,263	0	0	702,061	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/21/2022	06/21/2023	06/21/2023	Closing Sale	739	2,782,180	3764.79	35,072	0	0	0	0	0	35,072	0	0	(35,072)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	07/07/2022	07/07/2023	07/07/2023	Closing Sale	3,301	12,882,549	3902.62	1,320,309	0	1,638,385	1,638,385	0	0	499,898	0	0	318,076	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	07/21/2022	07/21/2023	07/21/2023	Closing Sale	281	1,123,705	3998.95	13,260	0	0	0	0	0	13,260	0	0	(13,260)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	07/21/2022	07/21/2023	07/21/2023	Closing Sale	281	1,123,705	3998.95	13,260	0	0	0	0	0	13,260	0	0	(13,260)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/21/2022	10/20/2023	10/20/2023	Closing Sale	1,509	5,662,900	3752.75	669,921	0	711,358	711,358	0	0	34,062	0	0	41,437	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 5E71P3U3RH1GC71XBU11	02/07/2022	02/07/2023	02/07/2023	Closing Sale	1,317	5,905,257	4483.87	37,205	0	0	0	0	0	37,205	0	0	(37,205)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 65GSEF7VJP5170UK5573	08/19/2022	08/21/2023	08/21/2023	Closing Sale	16,797	71,025,779	4228.48	7,150,491	0	2,877,158	2,877,158	0	0	4,952,581	0	0	(4,273,333)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 5E71P3U3RH1GC71XBU11	06/07/2022	06/07/2023	06/07/2023	Closing Sale	531	2,209,321	4160.68	68,929	0	0	0	0	0	68,884	0	0	(68,929)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 5E71P3U3RH1GC71XBU11	04/07/2022	04/06/2023	04/06/2023	Closing Sale	281	1,264,559	4500.21	6,323	0	0	0	0	0	6,323	0	0	(6,322)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch 5YKN6VOZCB8VD91ULB80	06/28/2022	06/28/2023	06/28/2023	Closing Sale	325	1,242,004	3821.55	15,911	0	0	0	0	0	15,911	0	0	(15,911)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch 5YKN6VOZCB8VD91ULB80	06/28/2022	06/28/2023	06/28/2023	Closing Sale	325	1,242,004	3821.55	15,911	0	0	0	0	0	15,911	0	0	(15,911)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	03/14/2022	03/14/2023	03/14/2023	Closing Sale	13,399	55,915,501	4173.11	5,524,016	0	0	0	0	0	5,103,468	0	0	(5,524,016)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int 5E8DKGMJYYJLN8C3868	03/14/2022	03/14/2023	03/14/2023	Closing Sale	4,916	20,515,009	4173.11	2,026,723	0	0	0	0	0	1,872,427	0	0	(2,026,723)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	07/07/2022	07/07/2023	07/07/2023	Closing Sale	5,139	20,055,564	3902.62	2,055,458	0	2,550,640	2,550,640	0	0	778,242	0	0	495,182	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	07/21/2022	07/21/2023	07/21/2023	Closing Sale	8,201	32,795,389	3998.95	3,331,486	0	4,407,135	4,407,135	0	0	1,616,198	0	0	1,075,650	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	03/21/2022	03/21/2023	03/21/2023	Closing Sale	350	1,561,413	4461.18	19,362	0	0	0	0	0	19,362	0	0	(19,362)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 5E71P3U3RH1GC71XBU11	12/07/2022	12/07/2023	12/07/2023	Closing Sale	3,396	13,359,592	3933.92	1,476,564	0	2,213,071	2,213,071	0	0	295,718	0	0	736,507	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 5E71P3U3RH1GC71XBU11	12/07/2022	12/07/2023	12/07/2023	Closing Sale	3,396	13,359,592	3933.92	1,476,564	0	2,213,071	2,213,071	0	0	295,718	0	0	736,507	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE18XP4R0TD8PU41	02/18/2022	02/21/2023	02/21/2023	Closing Sale	7,949	34,569,168	4348.87	3,038,497	0	0	0	0	0	3,005,967	0	0	(3,038,496)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int 5E8DKGMJYYJLN8C3868	07/07/2022	07/07/2023	07/07/2023	Closing Sale	496	1,935,700	3902.62	11,229	0	0	0	0	0	11,229	0	0	(11,229)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JFFG9NF38B653	03/28/2022	03/28/2023	03/28/2023	Closing Sale	1,431	6,547,569	4575.52	307,737	0	0	0	0	0	307,737	0	0	(307,737)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch 5YKN6VOZCB8VD91ULB80	03/28/2022	03/28/2023	03/28/2023	Closing Sale	1,431	6,547,569	4575.52	307,737	0	0	0	0	0	307,737	0	0	(307,737)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets 5E71P3U3RH1GC71XBU11	11/14/2022	11/14/2023	11/14/2023	Closing Sale	357	1,412,738	3957.25	85,612	0	85,398	85,398	0	0	40,642	0	0	(214)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/06/2022	05/05/2023	05/05/2023	Closing Sale	613	2,527,607	4123.34	55,111	0	0	0	0	0	55,111	0	0	(55,110)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/21/2022	12/21/2023	12/21/2023	Closing Sale	477	1,850,016	3878.44	50,310	0	148,607	148,607	0	0	11,657	0	0	98,298	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/21/2022	12/21/2023	12/21/2023	Closing Sale	477	1,850,016	3878.44	50,310	0	148,607	148,607	0	0	11,657	0	0	98,298	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	04/07/2022	04/06/2023	04/06/2023	Closing Sale	387	1,741,581	4500.21	86,053	0	0	0	0	0	86,053	0	0	(86,053)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/28/2022	10/27/2023	10/27/2023	Closing Sale	3,866	15,081,498	3901.06	1,708,446	0	836,254	836,254	0	0	401,670	0	0	(872,192)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/28/2022	10/27/2023	10/27/2023	Closing Sale	3,866	15,081,498	3901.06	1,708,446	0	836,254	836,254	0	0	4						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	08/19/2022	08/21/2023	08/21/2023	Closing Sale	7,701	32,563,524	4228.48	3,278,320	0	1,319,104	0	1,319,104		2,270,633	0	0	(1,959,215)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	11/21/2022	11/21/2023	11/21/2023	Closing Sale	8,018	31,670,619	3949.94	3,526,276	0	4,716,589	0	4,716,589		894,416	0	0	(1,190,313)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	09/14/2022	09/14/2023	09/14/2023	Closing Sale	15,365	60,630,444	3946.01	6,609,736	0	8,590,418	0	8,590,418		2,288,829	0	0	(1,980,682)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI11GCBY1R12	10/07/2022	10/06/2023	10/06/2023	Closing Sale	586	2,132,841	3639.66	57,601	0	139,998	0	139,998		(11,508)	0	0	(82,397)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKNEVOZCB8VD91ULB80	11/21/2022	11/21/2023	11/21/2023	Closing Sale	5,252	20,745,085	3949.94	2,312,856	0	3,089,489	0	3,089,489		588,919	0	0	(776,633)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	04/07/2022	04/06/2023	04/06/2023	Closing Sale	1,352	6,084,284	4500.21	545,957	0	0	0	0		535,580	0	0	(545,957)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPPRFMMJCFXT09	08/05/2022	08/07/2023	08/07/2023	Closing Sale	546	2,263,274	4145.19	123,800	0	0	0	0		118,914	0	0	(123,800)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup . 5493008G0WPHX1UUR231	09/28/2022	09/28/2023	09/28/2023	Closing Sale	5,488	20,410,092	3719.04	2,344,610	0	3,186,662	0	3,186,662		2,065	0	0	(842,052)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJFFGFNF38B653	03/14/2022	03/14/2023	03/14/2023	Closing Sale	4,135	17,255,810	4173.11	1,704,740	0	0	0	0		1,574,956	0	0	(1,704,740)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPPRFMMJCFXT09	11/14/2022	11/14/2023	11/14/2023	Closing Sale	481	1,903,437	3957.25	27,006	0	0	0	0		14,701	0	0	(27,005)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/14/2022	03/14/2023	03/14/2023	Closing Sale	312	1,302,010	4173.11	7,681	0	0	0	0		7,681	0	0	(7,681)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGMJYYJLNC8368	03/14/2022	03/14/2023	03/14/2023	Closing Sale	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKNEVOZCB8VD91ULB80	11/07/2022	11/07/2023	11/07/2023	Closing Sale	1,321	5,028,783	3806.8	575,793	0	755,057	0	755,057		46,870	0	0	(179,284)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	08/19/2022	08/21/2023	08/21/2023	Closing Sale	56,729	238,877,442	4228.48	24,149,564	0	9,717,110	0	9,717,110		16,726,495	0	0	(14,432,453)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJFFGFNF38B653	12/28/2022	12/28/2023	12/28/2023	Closing Sale	614	2,322,897	3783.22	29,503	0	0	0	0		8,135	0	0	(29,503)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/21/2022	09/21/2023	09/21/2023	Closing Sale	5,604	21,238,768	3789.93	2,385,043	0	3,026,552	0	3,026,552		271,283	0	0	(641,509)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGMJYYJLNC8368	09/21/2022	09/21/2023	09/21/2023	Closing Sale	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJFFGFNF38B653	06/07/2022	06/07/2023	06/07/2023	Closing Sale	1,027	4,273,018	4160.68	45,741	0	0	0	0		45,741	0	0	(45,741)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/14/2022	01/13/2023	01/13/2023	Closing Sale	252	1,175,038	4662.85	51,937	0	0	0	0		51,937	0	0	(51,937)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	01/14/2022	01/13/2023	01/13/2023	Closing Sale	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI11GCBY1R12	07/07/2022	07/07/2023	07/07/2023	Closing Sale	517	2,017,655	3902.62	41,571	0	0	0	0		40,846	0	0	(41,571)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	07/28/2022	07/28/2023	07/28/2023	Closing Sale	7,227	29,431,452	4072.43	2,899,516	0	3,684,325	0	3,684,325		1,604,553	0	0	(784,809)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	02/28/2022	02/28/2023	02/28/2023	Closing Sale	3,018	13,200,551	4373.94	1,143,211	0	0	0	0		1,129,093	0	0	(1,143,211)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	10/28/2022	10/27/2023	10/27/2023	Closing Sale	6,899	26,913,413	3901.06	3,048,777	0	1,492,323	0	1,492,323		716,792	0	0	(1,556,454)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale . 029NE81BXP4RD0BPU41	04/07/2022	04/06/2023	04/06/2023	Closing Sale	4,511	20,300,447	4500.21	1,821,607	0	0	0	0		1,786,985	0	0	(1,821,607)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJFFGFNF38B653	05/13/2022	05/12/2023	05/12/2023	Closing Sale	568	2,285,570	4023.89	32,930	0	0	0	0		32,930	0	0	(32,930)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	10/28/2022	10/27/2023	10/27/2023	Closing Sale	2,058	8,028,381	3901.06	909,463	0	445,166	0	445,166		213,822	0	0	(464,297)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	08/19/2022	08/21/2023	08/21/2023	Closing Sale	6,648	28,110,935	4228.48	1,532,630	0	0	0	0		1,501,452	0	0	(1,532,630)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/07/2022	07/07/2023	07/07/2023	Closing Sale	553	2,158,149	3902.62	125,172	0	63,777	0	63,777		87,820	0	0	(61,394)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	07/07/2022	07/07/2023	07/07/2023	Closing Sale	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJFFGFNF38B653	05/06/2022	05/05/2023	05/05/2023	Closing Sale	5,227	21,552,698	4123.34	2,183,609	0	67,481	0	67,481		1,723,439	0	0	(2,116,128)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	10/28/2022	10/27/2023	10/27/2023	Closing Sale	2,470	9,635,618	3901.06	1,091,532	0	534,286	0	534,286		256,628	0	0	(557,246)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	05/13/2022	05/12/2023	05/12/2023	Closing Sale	323	1,299,716	4023.89	77,620	0	0	0	0		76,416	0	0	(77,620)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	02/28/2022	02/28/2023	02/28/2023	Closing Sale	1,375	6,014,168	4373.94	316,773	0	0	0	0		316,773	0	0	(316,772)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7J/JP5170UK5573	10/14/2022	10/13/2023	10/13/2023	Closing Sale	8,744	31,330,364	3583.07	3,760,381	0	6,511,744	0	6,511,744		(851,452)	0	0	(2,751,363)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2022	01/27/2023	01/27/2023	Closing Sale	4,354	19,296,275	4431.85	1,636,382	0	0	0	0		1,635,321	0	0	(1,636,382)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGMJYYJLNC8368	01/28/2022	01/27/2023	01/27/2023	Closing Sale	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley . 4PQUHNSJFFGFNF38B653	11/21/2022	11/21/2023	11/21/2023	Closing Sale	5,524	21,819,469	3949.94	2,429,427	0	3,249,493	0	3,249,493		616,208	0	0	(820,066)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo . KB1H1DSPPRFMMJCFXT09	05/20/2022	05/19/2023	05/19/2023	Closing Sale	5,445	21,242,905	3901.36	2,163,217	0	1,582,426	0	1,582,426		1,058,740	0	0	(580,791)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS . 5493001KJTI11GCBY1R12	12/07/2022	12/07/2023	12/07/2023	Closing Sale	1,352	5,318,660	3933.92	84,584	0	47,537	0	47,537		44,348	0	0	(37,047)	0	0	0001

E19.23



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BX4P4R0TDBPU41	06/28/2022	06/28/2023	06/28/2023	Closing Sale ..	6,731	25,722,853	3821.55	2,681,568	0	3,737,792	0	3,737,792		745,847	0	0	1,056,224	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	04/14/2022	04/14/2023	04/14/2023	Closing Sale ..	206	904,874	4392.59	45,533	0	0	0	0		45,533	0	0	(45,533)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJPS170UK5573	03/07/2022	03/07/2023	03/07/2023	Closing Sale ..	2,789	11,716,840	4201.09	1,138,825	0	0	0	0		1,078,641	0	0	(1,138,825)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	06/14/2022	06/14/2023	06/14/2023	Closing Sale ..	2,060	7,715,874	3745.57	830,609	0	1,291,661	0	1,291,661		168,146	0	0	461,052	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BX4P4R0TDBPU41	01/14/2022	01/13/2023	01/13/2023	Closing Sale ..	9,149	42,660,415	4662.85	3,291,706	0	0	0	0		3,291,705	0	0	(3,291,706)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJPS170UK5573	11/21/2022	11/21/2023	11/21/2023	Closing Sale ..	7,211	28,483,017	3949.94	1,748,884	0	1,858,058	0	1,858,058		773,104	0	0	109,175	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	05/20/2022	05/19/2023	05/19/2023	Closing Sale ..	55,634	217,048,262	3901.36	22,102,554	0	16,168,353	0	16,168,353		10,817,616	0	0	(5,934,201)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	12/28/2022	12/28/2023	12/28/2023	Closing Sale ..	7,349	27,802,884	3783.22	3,076,048	0	7,349,955	0	7,349,955		(223,144)	0	0	4,273,907	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . RBC Capital Markets	10/28/2022	10/27/2023	10/27/2023	Closing Sale ..	6,478	25,271,067	3901.06	2,862,731	0	1,401,256	0	1,401,256		673,051	0	0	(1,461,474)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XBU11	12/28/2022	12/28/2023	12/28/2023	Closing Sale ..	1,508	5,705,096	3783.22	346,297	0	746,566	0	746,566		(44,352)	0	0	400,268	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	12/28/2022	12/28/2023	12/28/2023	Closing Sale ..	5,651	21,378,976	3783.22	2,365,322	0	5,651,735	0	5,651,735		(171,586)	0	0	3,286,413	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	09/21/2022	09/21/2023	09/21/2023	Closing Sale ..	2,402	9,103,412	3789.93	1,022,283	0	1,297,248	0	1,297,248		116,278	0	0	274,965	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch . Credit Suisse FB Int	03/07/2022	03/07/2023	03/07/2023	Closing Sale ..	654	2,747,513	4201.09	26,101	0	0	0	0		26,101	0	0	(26,101)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DXGMJYYJLNB3868	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	368	1,525,430	4145.19	8,541	0	0	0	0		8,541	0	0	(8,541)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	06/07/2022	06/07/2023	06/07/2023	Closing Sale ..	502	2,088,661	4160.68	28,176	0	0	0	0		28,176	0	0	(28,176)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch . EYKN6VOZCB8V91ULB80	08/12/2022	08/14/2023	08/14/2023	Closing Sale ..	432	1,849,025	4280.15	97,442	0	0	0	0		96,498	0	0	(97,442)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	10/07/2022	10/06/2023	10/06/2023	Closing Sale ..	5,235	19,053,620	3639.66	2,225,521	0	3,501,377	0	3,501,377		(311,634)	0	0	1,275,856	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BX4P4R0TDBPU41	02/18/2022	02/21/2023	02/21/2023	Closing Sale ..	5,863	25,497,425	4348.87	2,241,125	0	0	0	0		2,217,132	0	0	(2,241,125)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	11/21/2022	11/21/2023	11/21/2023	Closing Sale ..	5,291	20,899,133	3949.94	2,326,955	0	3,112,431	0	3,112,431		590,216	0	0	785,476	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BX4P4R0TDBPU41	03/07/2022	03/07/2023	03/07/2023	Closing Sale ..	475	1,995,518	4201.09	10,778	0	0	0	0		10,778	0	0	(10,778)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJPS170UK5573	07/28/2022	07/28/2023	07/28/2023	Closing Sale ..	4,964	20,215,543	4072.43	1,991,587	0	2,530,647	0	2,530,647		1,102,117	0	0	539,061	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	05/27/2022	05/26/2023	05/26/2023	Closing Sale ..	530	2,203,867	4158.24	43,448	0	0	0	0		43,448	0	0	(43,448)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	10/07/2022	10/06/2023	10/06/2023	Closing Sale ..	567	2,063,687	3639.66	29,118	0	15,556	0	15,556		2,126	0	0	(13,563)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	10/07/2022	10/06/2023	10/06/2023	Closing Sale ..	531	1,932,659	3639.66	8,501	0	0	0	0		3,323	0	0	(8,501)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	11/07/2022	11/07/2023	11/07/2023	Closing Sale ..	1,448	5,512,246	3806.8	47,408	0	0	0	0		23,168	0	0	(47,408)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/21/2022	09/21/2023	09/21/2023	Closing Sale ..	5,348	20,268,546	3789.93	2,276,091	0	2,888,294	0	2,888,294		258,890	0	0	612,204	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	01/28/2022	01/27/2023	01/27/2023	Closing Sale ..	349	1,546,716	4431.85	22,097	0	0	0	0		22,097	0	0	(22,097)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .....	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	569	2,358,613	4145.19	40,838	0	0	0	0		40,799	0	0	(40,838)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJPS170UK5573	10/28/2022	10/27/2023	10/27/2023	Closing Sale ..	6,022	23,492,183	3901.06	2,661,217	0	1,302,619	0	1,302,619		625,674	0	0	(1,358,598)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	08/26/2022	08/28/2023	08/28/2023	Closing Sale ..	5,998	24,341,902	4057.66	2,566,220	0	2,253,524	0	2,253,524		1,306,304	0	0	(312,695)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JFFGFNF38B653	06/07/2022	06/07/2023	06/07/2023	Closing Sale ..	522	2,171,875	4160.68	21,924	0	0	0	0		21,924	0	0	(21,924)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS .....	02/18/2022	02/21/2023	02/21/2023	Closing Sale ..	201	874,123	4348.87	13,055	0	0	0	0		13,055	0	0	(13,055)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .....	07/14/2022	07/14/2023	07/14/2023	Closing Sale ..	5,490	20,809,186	3790.38	2,213,390	0	3,925,763	0	3,925,763		453,407	0	0	1,712,373	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . Credit Suisse FB Int	08/05/2022	08/07/2023	08/07/2023	Closing Sale ..	1,225	5,077,858	4145.19	510,279	0	457,231	0	457,231		321,327	0	0	(53,047)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DXGMJYYJLNB3868	10/07/2022	10/06/2023	10/06/2023	Closing Sale ..	1,323	4,815,270	3639.66	50,565	0	0	0	0		9,441	0	0	(50,565)	0	0	0001

E19.24

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/27/2022	05/26/2023	05/26/2023	Closing Sale	5,746	23,893,247	4158.24	2,306,883	0	271,269	0	271,269		1,771,289	0	0	(2,035,614)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	09/07/2023	Closing Sale	6,174	24,571,717	3979.87	2,584,982	0	2,909,621	0	2,909,621		994,950	0	0	324,639	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2022	03/28/2023	03/28/2023	Closing Sale	2,204	10,084,446	4575.52	850,516	0	0	0	0		842,158	0	0	(850,516)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	10/20/2023	Closing Sale	8,123	30,483,588	3752.75	3,610,526	0	3,829,263	0	3,829,263		187,676	0	0	218,738	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/28/2022	04/28/2023	04/28/2023	Closing Sale	861	3,691,538	4287.5	203,592	0	0	0	0		203,592	0	0	(203,592)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/19/2022	08/21/2023	08/21/2023	Closing Sale	404	1,708,306	4228.48	22,038	0	0	0	0		22,038	0	0	(22,038)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch Credit Suisse FB Int	07/07/2022	07/07/2023	07/07/2023	Closing Sale	990	3,863,594	3902.62	45,203	0	0	0	0		45,203	0	0	(45,203)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	E58DKMJYYJLN8C3868	11/28/2022	11/28/2023	11/28/2023	Closing Sale	7,444	29,507,569	3963.94	3,277,284	0	4,399,032	0	4,399,032		858,491	0	0	1,121,748	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2022	11/07/2023	11/07/2023	Closing Sale	648	2,486,806	3806.8	81,850	0	208,459	0	208,459		2,597	0	0	126,609	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/28/2022	02/28/2023	02/28/2023	Closing Sale	5,140	22,482,052	4373.94	1,947,019	0	0	0	0		1,922,975	0	0	(1,947,019)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Closing Sale	4,635	20,157,012	4348.87	1,771,724	0	0	0	0		1,752,756	0	0	(1,771,724)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/07/2022	01/06/2023	01/06/2023	Closing Sale	1,404	6,566,550	4677.03	49,263	0	0	0	0		49,263	0	0	(49,263)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Closing Sale	6,489	28,948,597	4461.18	2,501,595	0	0	0	0		2,462,527	0	0	(2,501,595)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	09/28/2022	09/28/2023	09/28/2023	Closing Sale	467	1,736,792	3719.04	43,291	0	0	0	0		8,512	0	0	(43,291)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2022	07/07/2023	07/07/2023	Closing Sale	1,741	6,794,461	3902.62	106,701	0	0	0	0		106,463	0	0	(106,701)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/21/2022	12/21/2023	12/21/2023	Closing Sale	974	3,928,707	4033.58	326,767	0	694,628	0	694,628		30,727	0	0	367,860	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/27/2022	05/26/2023	05/26/2023	Closing Sale	5,046	20,982,479	4158.24	2,025,849	0	238,222	0	238,222		1,555,503	0	0	(1,787,628)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets	12/14/2022	12/14/2023	12/14/2023	Closing Sale	535	2,137,496	3995.32	54,713	0	42,369	0	42,369		31,919	0	0	(12,344)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1G71XBU11	07/28/2022	07/28/2023	07/28/2023	Closing Sale	1,371	5,583,302	4072.43	302,895	0	0	0	0		279,031	0	0	(302,895)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	09/28/2023	Closing Sale	7,984	29,692,815	3719.04	3,410,964	0	4,635,989	0	4,635,989		3,005	0	0	1,225,026	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2022	06/07/2023	06/07/2023	Closing Sale	5,057	21,040,559	4160.68	2,051,326	0	540,325	0	540,325		1,536,606	0	0	(1,511,001)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	02/28/2022	02/28/2023	02/28/2023	Closing Sale	315	1,377,791	4373.94	13,798	0	0	0	0		13,798	0	0	(13,798)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1G71XBU11	07/07/2022	07/07/2023	07/07/2023	Closing Sale	6,598	25,749,487	3902.62	2,639,018	0	3,274,785	0	3,274,785		999,191	0	0	635,767	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo Credit Suisse FB Int	09/21/2022	09/21/2023	09/21/2023	Closing Sale	721	2,732,540	3789.93	50,566	0	81,661	0	81,661		25,017	0	0	31,095	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	E58DKMJYYJLN8C3868	10/07/2022	10/06/2023	10/06/2023	Closing Sale	622	2,263,869	3639.66	21,509	0	0	0	0		4,708	0	0	(21,509)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/28/2022	01/27/2023	01/27/2023	Closing Sale	1,178	5,220,719	4431.85	267,818	0	0	0	0		267,818	0	0	(267,818)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	09/07/2022	09/07/2023	09/07/2023	Closing Sale	1,159	4,612,669	3979.87	57,197	0	0	0	0		55,970	0	0	(57,197)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	07/14/2022	07/14/2023	07/14/2023	Closing Sale	416	1,576,798	3790.38	25,673	0	0	0	0		25,673	0	0	(25,673)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC RBC Capital Markets	08/05/2022	08/07/2023	08/07/2023	Closing Sale	4,158	17,235,700	4145.19	1,732,032	0	1,551,974	0	1,551,974		1,090,676	0	0	(180,058)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1G71XBU11	07/21/2022	07/21/2023	07/21/2023	Closing Sale	346	1,383,637	3998.95	35,282	0	14,011	0	14,011		34,387	0	0	(21,270)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/26/2022	08/28/2023	08/28/2023	Closing Sale	5,764	23,388,352	4057.66	2,465,693	0	2,165,247	0	2,165,247		1,255,132	0	0	(300,446)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	04/28/2023	Closing Sale	408	1,749,300	4287.5	24,839	0	0	0	0		24,839	0	0	(24,839)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/21/2022	01/20/2023	01/20/2023	Closing Sale	777	3,553,889	4573.86	211,181	0	0	0	0		211,172	0	0	(211,181)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Closing Sale	6,449	28,045,863	4348.87	2,465,123	0	0	0	0		2,438,732	0	0	(2,465,123)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2022	11/07/2023	11/07/2023	Closing Sale	863	3,285,268	3806.8	46,665	0	33,967	0	33,967		13,095	0	0	(12,698)	0	0	0001

E19.25

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	10/14/2022	10/13/2023	10/13/2023	Closing Sale	319	1,142,999	3583.07	39,980	0	58,762	0	58,762		4,351	0	0	18,781	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/07/2022	11/07/2023	11/07/2023	Closing Sale	533	2,029,024	3806.8	91,430	0	225,047	0	225,047		(2,082)	0	0	133,617	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	11/21/2023	Closing Sale	17,602	69,526,844	3949.94	7,741,270	0	10,354,377	0	10,354,377		1,963,520	0	0	2,613,107	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	08/19/2022	08/21/2023	08/21/2023	Closing Sale	261	1,103,633	4228.48	39,772	0	0	0	0		37,760	0	0	(39,772)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	05/27/2022	05/26/2023	05/26/2023	Closing Sale	1,063	4,420,209	4158.24	248,412	0	0	0	0		248,042	0	0	(248,412)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/21/2022	06/21/2023	06/21/2023	Closing Sale	62,309	234,580,300	3764.79	24,851,135	0	37,441,478	0	37,441,478		5,166,074	0	0	12,590,343	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Sale	1,979	7,906,738	3995.32	851,831	0	1,433,251	0	1,433,251		220,196	0	0	581,421	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	06/28/2023	Closing Sale	6,839	26,135,580	3821.55	2,724,594	0	3,797,765	0	3,797,765		757,814	0	0	1,073,171	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2022	10/06/2023	10/06/2023	Closing Sale	5,509	20,050,887	3639.66	2,342,005	0	3,684,640	0	3,684,640		(327,945)	0	0	1,342,635	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/20/2022	05/19/2023	05/19/2023	Closing Sale	5,647	22,030,980	3901.36	2,243,468	0	1,641,131	0	1,641,131		1,098,017	0	0	(602,337)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	06/07/2022	06/07/2023	06/07/2023	Closing Sale	905	3,765,415	4160.68	21,829	0	0	0	0		21,829	0	0	(21,828)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2022	01/20/2023	01/20/2023	Closing Sale	6,780	29,818,033	4397.94	1,460,480	0	0	0	0		1,460,480	0	0	(1,460,480)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/14/2022	02/14/2023	02/14/2023	Closing Sale	2,759	12,164,845	4409.15	1,048,571	0	0	0	0		1,043,556	0	0	(1,048,571)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Closing Sale	4,743	21,159,377	4461.18	1,828,489	0	0	0	0		1,799,933	0	0	(1,828,489)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	03/21/2022	03/21/2023	03/21/2023	Closing Sale	8,229	36,711,050	4461.18	1,802,480	0	0	0	0		1,802,480	0	0	(1,802,480)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/07/2022	04/06/2023	04/06/2023	Closing Sale	578	2,601,121	4500.21	48,899	0	0	0	0		48,899	0	0	(48,899)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/28/2022	11/28/2023	11/28/2023	Closing Sale	5,290	20,969,243	3963.94	2,328,967	0	3,126,126	0	3,126,126		610,078	0	0	797,159	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/21/2022	09/21/2023	09/21/2023	Closing Sale	4,315	16,353,548	3789.93	1,836,449	0	2,330,402	0	2,330,402		208,884	0	0	493,953	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/14/2022	12/14/2023	12/14/2023	Closing Sale	14,426	57,636,486	3995.32	6,209,454	0	10,447,742	0	10,447,742		1,605,125	0	0	4,238,288	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/13/2022	05/12/2023	05/12/2023	Closing Sale	1,830	7,384,343	4035.16	726,716	0	162,724	0	162,724		490,204	0	0	(563,983)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/14/2022	01/13/2023	01/13/2023	Closing Sale	3,206	14,969,648	4669.26	1,140,909	0	0	0	0		1,140,908	0	0	(1,140,909)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Sale	5,070	20,256,272	3995.32	2,182,305	0	3,671,846	0	3,671,846		564,119	0	0	1,489,541	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/19/2022	08/21/2023	08/21/2023	Closing Sale	33,304	140,825,298	4228.48	14,177,529	0	5,704,642	0	5,704,642		9,819,655	0	0	(8,472,887)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/20/2022	05/19/2023	05/19/2023	Closing Sale	1,506	5,875,448	3901.36	615,743	0	437,674	0	437,674		310,262	0	0	(178,069)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	02/18/2022	02/21/2023	02/21/2023	Closing Sale	7,079	30,785,851	4348.87	1,610,119	0	0	0	0		1,610,119	0	0	(1,610,119)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	11/21/2023	Closing Sale	6,509	25,710,159	3949.94	2,862,625	0	3,828,919	0	3,828,919		726,085	0	0	966,294	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/07/2022	04/06/2023	04/06/2023	Closing Sale	496	2,232,104	4500.21	33,257	0	0	0	0		33,257	0	0	(33,257)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/14/2022	04/14/2023	04/14/2023	Closing Sale	9,809	43,086,915	4392.59	3,984,695	0	0	0	0		3,814,735	0	0	(3,984,695)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	05/06/2022	05/05/2023	05/05/2023	Closing Sale	1,185	4,886,158	4123.34	69,405	0	0	0	0		69,405	0	0	(69,405)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	03/07/2022	03/07/2023	03/07/2023	Closing Sale	796	3,344,068	4201.09	65,220	0	0	0	0		65,220	0	0	(65,220)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/28/2022	09/28/2023	09/28/2023	Closing Sale	1,510	5,615,750	3719.04	369,512	0	612,281	0	612,281		29,776	0	0	242,769	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Sale	5,903	23,584,374	3995.32	2,540,857	0	4,275,130	0	4,275,130		656,804	0	0	1,734,272	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/14/2022	10/13/2023	10/13/2023	Closing Sale	441	1,580,134	3583.07	109,503	0	252,212	0	252,212		(43,086)	0	0	142,709	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/20/2022	05/19/2023	05/19/2023	Closing Sale	7,608	29,681,547	3901.36	1,849,124	0	503,011	0	503,011		1,508,707	0	0	(1,346,113)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	11/21/2023	Closing Sale	5,529	21,839,218	3949.94	2,431,626	0	3,252,434	0	3,252,434		616,765	0	0	820,808	0	0	0001

E19.26

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	09/28/2023	Closing Sale	2,626	9,766,199	3719.04	1,121,883	0	1,524,813	0	1,524,813		988	0	0	402,921	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	09/07/2023	Closing Sale	531	2,113,311	3979.87	31,913	0	0	0	0		30,554	0	0	(31,913)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/06/2022	05/05/2023	05/05/2023	Closing Sale	3,763	15,598,595	4123.34	1,580,370	0	48,839	0	48,839		1,247,326	0	0	(1,531,531)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/14/2022	10/13/2023	10/13/2023	Closing Sale	3,501	1,126,447	321.75	23,880	0	0	0	0		3,261	0	0	(23,880)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2022	06/14/2023	06/14/2023	Closing Sale	1,724	568,730	329.89	12,224	0	2,741	0	2,741		9,022	0	0	(9,483)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	08/12/2022	08/14/2023	06/14/2023	Closing Sale	2,798	923,032	329.89	30,582	0	4,449	0	4,449		25,385	0	0	(26,133)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/13/2023	01/12/2024	02/28/2023	Closing Sale	3,744	1,224,176	326.97	0	25,830	11,906	0	11,906		0	0	0	(13,924)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/14/2022	11/14/2023	11/14/2023	Closing Sale	54,793	17,767,726	324.27	376,679	0	7,337	0	7,337		98,016	0	0	(369,342)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2023	06/14/2024	11/21/2023	Closing Sale	4,359	1,444,921	331.48	0	30,488	5,972	0	5,972		0	0	0	(24,516)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/13/2023	10/14/2024	11/21/2023	Closing Sale	2,470	789,906	319.8	0	16,667	15,561	0	15,561		0	0	0	(1,105)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/14/2023	02/14/2024	02/28/2023	Closing Sale	18,191	5,937,360	326.39	0	125,278	64,942	0	64,942		0	0	0	(60,336)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2023	09/13/2024	11/21/2023	Closing Sale	8,229	2,683,724	326.13	0	56,358	28,472	0	28,472		0	0	0	(27,886)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/14/2022	10/13/2023	10/13/2023	Closing Sale	66,387	21,360,017	321.75	452,833	0	5,496	0	5,496		61,845	0	0	(447,337)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2022	09/14/2023	09/14/2023	Closing Sale	40,164	13,274,202	330.5	282,739	0	1,380	0	1,380		179,924	0	0	(281,359)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	08/14/2023	08/14/2024	11/21/2023	Closing Sale	4,842	1,585,222	327.39	0	33,448	13,800	0	13,800		0	0	0	(19,648)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2022	12/14/2023	12/14/2023	Closing Sale	37,773	12,297,756	325.57	260,709	0	90,277	0	90,277		78,931	0	0	(170,432)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2022	06/14/2023	06/14/2023	Closing Sale	19,559	6,452,319	329.89	138,725	0	31,099	0	31,099		102,396	0	0	(107,626)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	07/14/2022	07/14/2023	07/14/2023	Closing Sale	31,981	10,646,795	332.91	228,906	0	0	0	0		181,032	0	0	(228,906)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2022	09/14/2023	09/14/2023	Closing Sale	3,947	1,304,484	330.5	27,788	0	0	0	0		17,684	0	0	(27,788)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	05/13/2022	05/12/2023	05/12/2023	Closing Sale	13,453	4,576,711	340.2	98,858	0	0	0	0		95,507	0	0	(98,858)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	08/12/2022	08/14/2023	04/14/2023	Closing Sale	10,549	3,642,675	345.31	35,128	0	0	0	0		34,732	0	0	(35,128)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	08/12/2022	08/14/2023	07/14/2023	Closing Sale	5,509	1,834,001	332.91	51,895	0	0	0	0		43,648	0	0	(51,895)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	08/12/2022	08/14/2023	08/14/2023	Closing Sale	43,516	14,704,056	337.9	315,926	0	0	0	0		274,285	0	0	(315,926)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/14/2023	11/14/2024	11/21/2023	Closing Sale	15,970	5,139,945	321.85	0	108,436	88,154	0	88,154		0	0	0	(20,282)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	07/14/2022	07/14/2023	07/14/2023	Closing Sale	300	99,873	332.91	2,147	0	0	0	0		1,696	0	0	(2,147)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/14/2022	11/14/2023	11/14/2023	Closing Sale	1,408	456,572	324.27	9,677	0	0	0	0		2,517	0	0	(9,677)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2022	12/14/2023	12/14/2023	Closing Sale	4,992	1,625,245	325.57	31,678	0	11,382	0	11,382		7,655	0	0	(20,296)	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	08/12/2022	08/14/2023	08/14/2023	Closing Sale	287	96,977	337.9	1,923	0	0	0	0		1,649	0	0	(1,923)	0	0	0001
CASH MARGIN	Fixed Annuity Hedge	N/A	CASH		12/31/2022	12/31/2023	12/31/2023		0	0	0	(843,641)	0	0	0	0		0	0	0	0	0	0	0001
001999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												1,428,404,261	4,710,435	1,147,427,864	0	1,147,427,864	XXX	716,390,060	0	0	(286,530,452)	0	0	XXX
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,428,404,261	4,710,435	1,147,427,864	0	1,147,427,864	XXX	716,390,060	0	0	(286,530,452)	0	0	XXX
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
021999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
028999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
035999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
042999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
043999999. Total Purchased Options - Call Options and Warrants												1,428,404,261	4,710,435	1,147,427,864	0	1,147,427,864	XXX	716,390,060	0	0	(286,530,452)	0	0	XXX
044999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
045999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
046999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
047999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

E19.27

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
048999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	XXX		
049999999. Total Purchased Options												1,428,404,261	4,710,435	1,147,427,864	0	1,147,427,864	XXX	716,390,060	0	0	(286,530,452)	0	0	XXX
Credit Suisse Balanced Trend 5 9CCSSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	08/12/2022	08/14/2023	08/14/2023	Closing Purchase	13,713	3,882,973	283.16	(8,313)	0	0	0	0	0	(8,164)	0	0	8,313	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	11,978	3,305,688	275.98	(6,683)	0	0	0	0	0	(5,629)	0	0	6,683	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	02/14/2022	02/14/2023	02/14/2023	Closing Purchase	12,500	3,576,000	286.08	(12,546)	0	0	0	0	0	(12,546)	0	0	12,546	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	15,945	4,464,122	279.97	(12,960)	0	0	0	0	0	(12,938)	0	0	12,960	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/14/2022	10/13/2023	10/13/2023	Closing Purchase	18,625	4,946,055	265.56	(16,375)	0	0	0	0	0	(3,975)	0	0	16,375	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	11/14/2022	11/14/2023	11/14/2023	Closing Purchase	8,531	2,273,341	266.48	(6,516)	0	0	0	0	0	(555)	0	0	6,516	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	07/14/2022	07/14/2023	07/14/2023	Closing Purchase	26,847	7,493,803	279.13	(21,611)	0	0	0	0	0	(21,210)	0	0	21,611	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	02/14/2022	02/14/2023	02/14/2023	Closing Purchase	5,615	1,598,141	284.62	(6,807)	0	0	0	0	0	(6,807)	0	0	6,807	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOER	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	03/14/2022	03/14/2023	03/14/2023	Closing Purchase	11,150	3,176,858	284.92	(11,003)	0	0	0	0	0	(11,003)	0	0	11,003	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	08/12/2022	08/14/2023	08/14/2023	Closing Purchase	22,564	6,356,053	281.69	(18,642)	0	0	0	0	0	(18,292)	0	0	18,642	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	06/14/2022	06/14/2023	06/14/2023	Closing Purchase	11,218	3,137,787	279.71	(6,901)	0	0	0	0	0	(6,838)	0	0	6,901	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	10/14/2022	10/13/2023	10/13/2023	Closing Purchase	7,052	1,862,292	264.08	(7,617)	0	0	0	0	0	(1,811)	0	0	7,617	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOYE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	04/14/2022	04/14/2023	04/14/2023	Closing Purchase	12,357	3,507,411	283.84	(14,798)	0	0	0	0	0	(14,798)	0	0	14,798	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	06/14/2022	06/14/2023	06/14/2023	Closing Purchase	2,040	573,199	280.98	(929)	0	0	0	0	0	(921)	0	0	929	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOET	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	03/14/2022	03/14/2023	03/14/2023	Closing Purchase	32,224	9,134,215	283.46	(38,336)	0	0	0	0	0	(38,336)	0	0	38,336	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	04/14/2022	04/14/2023	04/14/2023	Closing Purchase	17,980	5,129,694	285.3	(17,884)	0	0	0	0	0	(17,883)	0	0	17,884	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/14/2022	01/13/2023	01/13/2023	Closing Purchase	27,081	7,912,527	292.18	(27,491)	0	0	0	0	0	(27,491)	0	0	27,491	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/14/2022	01/13/2023	01/13/2023	Closing Purchase	19,637	5,708,083	290.68	(24,036)	0	0	0	0	0	(24,036)	0	0	24,036	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	07/14/2022	07/14/2023	07/14/2023	Closing Purchase	12,778	3,585,379	280.59	(7,911)	0	0	0	0	0	(7,781)	0	0	7,911	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	12,437	3,499,896	281.41	(7,646)	0	0	0	0	0	(7,636)	0	0	7,646	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	50,235	13,497,140	268.68	(55,204)	0	0	0	0	0	(24,812)	0	0	55,204	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	12,237	3,305,091	270.09	(10,944)	0	0	0	0	0	(4,839)	0	0	10,944	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	9,616	2,640,073	274.55	(7,373)	0	0	0	0	0	(6,259)	0	0	7,373	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	01/21/2022	01/13/2023	01/13/2023	Closing Purchase	9,554	2,791,488	292.18	(5,770)	0	0	0	0	0	(5,770)	0	0	5,770	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	11/14/2022	11/14/2023	11/14/2023	Closing Purchase	12,236	3,277,780	267.88	(6,869)	0	0	0	0	0	160	0	0	6,869	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOIL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/19/2023	12/14/2023	12/14/2023	Closing Purchase	5,790	1,555,657	268.68	0	(3,589)	0	0	0	0	0	0	0	3,589	0	0	0001
Credit Suisse Balanced Trend 5 9CCSSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLNBC3868	06/14/2022	06/14/2023	06/14/2023	Closing Purchase	7,373	2,051,758	278.28	(5,937)	0	0	0	0	0	(5,874)	0	0	5,937	0	0	0001
MSCF5AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSG9A90LPEH54	02/18/2022	02/21/2023	02/21/2023	Closing Purchase	35	46,427	1326.49	(213,312)	0	0	0	0	0	(213,020)	0	0	213,312	0	0	0001
MSCF5OAT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSG9A90LPEH54	12/21/2022	12/21/2023	12/21/2023	Closing Purchase	58	59,540	1026.55	(421,196)	0	0	0	0	0	(40,530)	0	0	421,196	0	0	0001

E19.28

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2022	09/21/2023	09/21/2023	Closing	45	173	1003.85	(264,240)	0	0	0	0	0	8,320	0	0	264,240	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/21/2022	11/21/2023	11/21/2023	Closing	47	129	1002.74	(287,076)	0	0	0	0	0	48,219	0	0	287,076	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Closing	39	265	1340.12	(238,792)	0	0	0	0	0	(238,791)	0	0	238,792	0	0	0001
MSCI EM FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2022	04/21/2023	04/21/2023	Closing	42	171	1170.73	(249,119)	0	0	0	0	0	(234,552)	0	0	249,119	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/21/2022	10/20/2023	10/20/2023	Closing	5,294	4,932,579	931.73	(328,906)	0	0	0	0	0	223,800	0	0	328,906	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2022	07/21/2023	07/21/2023	Closing	5,297	5,653,329	1067.27	(314,851)	0	0	0	0	0	(162,488)	0	0	314,851	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/20/2022	05/19/2023	05/19/2023	Closing	4,671	5,208,772	1115.13	(300,076)	0	0	0	0	0	(251,413)	0	0	300,076	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2022	03/21/2023	03/21/2023	Closing	3,863	4,640,004	1201.14	(242,059)	0	0	0	0	0	(237,779)	0	0	242,059	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/21/2022	06/21/2023	06/21/2023	Closing	4,096	4,484,628	1094.88	(276,503)	0	0	0	0	0	(201,769)	0	0	276,503	0	0	0001
MSCI Emerging Markets	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/19/2022	08/21/2023	08/21/2023	Closing	4,573	4,931,843	1078.47	(253,452)	0	0	0	0	0	(117,430)	0	0	253,452	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/26/2022	08/28/2023	08/28/2023	Closing	34	65,615	1929.85	(679,680)	0	0	0	0	0	(386,467)	0	0	679,680	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/18/2022	02/21/2023	02/21/2023	Closing	15	30,728	2048.51	(272,870)	0	0	0	0	0	(269,625)	0	0	272,870	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/12/2022	08/14/2023	08/14/2023	Closing	27	56,098	2077.72	(514,593)	0	0	0	0	0	(413,157)	0	0	514,593	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/19/2022	08/21/2023	08/21/2023	Closing	22	44,013	2000.61	(431,568)	0	0	0	0	0	(300,469)	0	0	431,568	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2022	06/14/2023	06/14/2023	Closing	52	90,299	1736.52	(977,080)	0	0	0	0	0	(715,416)	0	0	261,664	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/07/2022	09/07/2023	09/07/2023	Closing	28	52,399	1871.39	(527,706)	0	0	0	0	0	(206,670)	0	0	527,706	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/21/2022	10/20/2023	10/20/2023	Closing	28	49,866	1780.92	(518,644)	0	0	0	0	0	(28,369)	0	0	518,644	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/14/2022	01/13/2023	01/13/2023	Closing	33	72,474	2196.19	(603,636)	0	0	0	0	0	(603,636)	0	0	603,636	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/28/2022	03/28/2023	03/28/2023	Closing	42	88,370	2104.04	(819,546)	0	0	0	0	0	(801,895)	0	0	819,546	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/07/2022	11/07/2023	11/07/2023	Closing	32	59,252	1851.62	(646,976)	0	0	0	0	0	(182,847)	0	0	646,976	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/07/2022	04/06/2023	04/06/2023	Closing	28	57,400	2050	(518,689)	0	0	0	0	0	(491,630)	0	0	518,689	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/28/2022	02/28/2023	02/28/2023	Closing	26	53,879	2072.26	(496,359)	0	0	0	0	0	(490,858)	0	0	496,359	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/28/2022	07/28/2023	07/28/2023	Closing	27	51,831	1919.67	(482,058)	0	0	0	0	0	(167,049)	0	0	315,009	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/07/2022	10/06/2023	10/06/2023	Closing	34	59,175	1740.45	(669,547)	0	0	0	0	0	(17,374)	0	0	652,173	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/28/2022	07/28/2023	07/28/2023	Closing	41	77,992	1902.25	(769,037)	0	0	0	0	0	(325,089)	0	0	443,948	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2022	11/14/2023	11/14/2023	Closing	31	59,487	1918.95	(620,031)	0	0	0	0	0	(257,751)	0	0	620,031	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/07/2022	02/07/2023	02/07/2023	Closing	20	40,989	2049.43	(345,984)	0	0	0	0	0	(344,204)	0	0	345,984	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/05/2022	08/07/2023	08/07/2023	Closing	36	70,770	1965.83	(674,684)	0	0	0	0	0	(436,827)	0	0	674,684	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/28/2022	11/28/2023	11/28/2023	Closing	36	66,989	1860.8	(744,516)	0	0	0	0	0	(213,659)	0	0	744,516	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2022	09/21/2023	09/21/2023	Closing	30	53,960	1799.34	(571,440)	0	0	0	0	0	(106,545)	0	0	571,440	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2022	04/21/2023	04/21/2023	Closing	23	46,688	2029.9	(433,488)	0	0	0	0	0	(397,247)	0	0	433,488	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/14/2022	02/14/2023	02/14/2023	Closing	46	94,536	2055.14	(862,638)	0	0	0	0	0	(856,423)	0	0	862,638	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/07/2022	03/07/2023	03/07/2023	Closing	23	45,823	1992.31	(446,919)	0	0	0	0	0	(428,115)	0	0	446,919	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/28/2022	06/28/2023	06/28/2023	Closing	40	70,409	1760.23	(736,640)	0	0	0	0	0	(393,920)	0	0	342,720	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/28/2022	10/27/2023	10/27/2023	Closing	32	60,041	1876.29	(703,648)	0	0	0	0	0	(287,856)	0	0	703,648	0	0	0001

E19.29

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2022	07/14/2023	07/14/2023	Closing	32	56,263	1758.22	(543,382)	0	(553,184)	0	(553,184)		(62,708)	0	0	(9,792)	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/07/2022	07/07/2023	07/07/2023	Closing	25	45,240	1809.59	(440,650)	0	(137,675)	0	(137,675)		(141,182)	0	0	302,975	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/07/2022	06/07/2023	06/07/2023	Closing	30	58,675	1955.94	(557,430)	0	0	0	0		(414,088)	0	0	557,430	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2022	11/14/2023	11/14/2023	Closing	45	85,432	1898.48	(947,610)	0	0	0	0		(381,958)	0	0	947,610	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/28/2022	03/28/2023	03/28/2023	Closing	30	63,745	2124.82	(552,030)	0	0	0	0		(542,045)	0	0	552,030	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/14/2022	04/14/2023	04/14/2023	Closing	28	57,683	2060.12	(492,072)	0	0	0	0		(463,088)	0	0	492,072	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/07/2022	01/06/2023	01/06/2023	Closing	19	42,236	2222.97	(339,813)	0	0	0	0		(339,813)	0	0	339,813	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Closing	16	32,338	2021.12	(290,617)	0	0	0	0		(290,429)	0	0	290,617	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/28/2022	06/28/2023	06/28/2023	Closing	32	56,906	1778.31	(558,432)	0	0	0	0		(257,280)	0	0	301,152	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/27/2022	05/26/2023	05/26/2023	Closing	41	78,333	1910.55	(781,424)	0	0	0	0		(544,380)	0	0	781,423	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/27/2022	05/26/2023	05/26/2023	Closing	31	59,877	1931.51	(556,484)	0	0	0	0		(399,141)	0	0	556,484	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/14/2022	04/14/2023	04/14/2023	Closing	48	97,827	2038.06	(899,376)	0	0	0	0		(837,622)	0	0	899,376	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/26/2022	08/28/2023	08/28/2023	Closing	28	54,552	1948.28	(531,412)	0	0	0	0		(309,336)	0	0	531,412	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/12/2022	08/14/2023	08/14/2023	Closing	37	76,078	2056.15	(747,733)	0	0	0	0		(590,459)	0	0	747,733	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/14/2022	02/14/2023	02/14/2023	Closing	25	51,965	2078.58	(437,770)	0	0	0	0		(435,306)	0	0	437,770	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2022	06/21/2023	06/21/2023	Closing	30	51,858	1728.59	(529,770)	0	0	0	0		(403,290)	0	0	126,480	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/07/2022	12/07/2023	12/07/2023	Closing	35	64,494	1842.68	(482,510)	0	0	0	0		(89,495)	0	0	393,015	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2022	07/14/2023	07/14/2023	Closing	54	83,939	1739.61	(971,460)	0	0	0	0		(1,033,992)	0	0	(62,532)	0	0	0001
Russell 2000 FLEX Call Option	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2022	06/14/2023	06/14/2023	Closing	33	57,925	1755.31	(586,905)	0	0	0	0		(392,007)	0	0	194,898	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/28/2022	04/28/2023	04/28/2023	Closing	4,684	9,091,457	1940.96	(902,308)	0	0	0	0		(730,261)	0	0	902,308	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2022	11/28/2023	11/28/2023	Closing	3,247	6,102,672	1879.48	(644,074)	0	0	0	0		(193,554)	0	0	644,074	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2022	09/14/2023	09/14/2023	Closing	3,414	6,393,261	1872.66	(681,480)	0	0	0	0		(283,215)	0	0	681,480	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/21/2022	12/21/2023	12/21/2023	Closing	2,287	4,149,601	1814.43	(433,044)	0	0	0	0		(463,431)	0	0	(30,387)	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/14/2022	10/13/2023	10/13/2023	Closing	3,381	5,857,143	1732.37	(657,138)	0	0	0	0		19,161	0	0	657,138	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2022	03/14/2023	03/14/2023	Closing	3,310	6,528,644	1972.4	(664,406)	0	0	0	0		(622,006)	0	0	664,406	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/28/2022	01/27/2023	01/27/2023	Closing	2,711	5,396,923	1990.75	(495,074)	0	0	0	0		(493,128)	0	0	495,074	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/28/2022	12/28/2023	12/28/2023	Closing	3,639	6,416,831	1763.35	(675,652)	0	0	0	0		(1,073,469)	0	0	80,110	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/14/2022	12/14/2023	12/14/2023	Closing	4,620	8,579,571	1857.05	(900,703)	0	0	0	0		(662,831)	0	0	237,872	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/28/2022	10/27/2023	10/27/2023	Closing	2,984	5,642,366	1890.88	(623,929)	0	0	0	0		(255,959)	0	0	623,929	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/28/2022	09/28/2023	09/28/2023	Closing	3,282	5,769,034	1757.78	(632,293)	0	0	0	0		(119,891)	0	0	(41,229)	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2022	09/28/2023	09/28/2023	Closing	3,875	6,749,591	1741.83	(780,018)	0	0	0	0		(203,360)	0	0	576,658	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2022	03/14/2023	03/14/2023	Closing	2,939	5,861,365	1994.34	(555,403)	0	0	0	0		(526,241)	0	0	555,403	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/28/2022	04/28/2023	04/28/2023	Closing	2,716	5,323,713	1960.13	(496,112)	0	0	0	0		(410,108)	0	0	496,112	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Closing	5,100	9,296,229	1822.79	(914,588)	0	0	0	0		(467,546)	0	0	914,588	0	0	0001
Russell 2000 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	05/06/2022	05/05/2023	05/05/2023	Closing	3,373	6,330,210	1876.73	(611,583)	0	0	0	0		(405,764)	0	0	611,583	0	0	0001

E19.30

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RBS09E	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7UJPS170UK5573	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	3,350	6,300,379	1880.71	(611,266)	0	(401,364)	0	(401,364)		(130,926)	0	0	209,902	0	0	0001
Russell 2000 OTC Call Option 9RMS02Z	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUH3JFFG9NF38B653	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	2,422	4,546,167	1877.03	(504,329)	0	0	0	0		(170,523)	0	0	504,329	0	0	0001
Russell 2000 OTC Call Option 9RIFS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1D5PFRMIMCJFXT09	01/14/2022	01/13/2023	01/13/2023	Closing Purchase	2,489	5,526,078	2220.2	(418,155)	0	0	0	0		(418,155)	0	0	418,155	0	0	0001
Russell 2000 OTC Call Option 9RBS0DR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XBU11	02/28/2022	02/28/2023	02/28/2023	Closing Purchase	3,451	7,204,377	2087.62	(631,059)	0	0	0	0		(625,128)	0	0	631,059	0	0	0001
Russell 2000 OTC Call Option 9RMS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUH3JFFG9NF38B653	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	2,615	5,516,421	2109.53	(484,402)	0	0	0	0		(476,144)	0	0	484,402	0	0	0001
Russell 2000 OTC Call Option 9RBS0ED	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XBU11	10/14/2022	10/13/2023	10/13/2023	Closing Purchase	4,078	6,996,665	1715.71	(827,597)	0	(16,312)	0	(16,312)		28,383	0	0	811,285	0	0	0001
Russell 2000 OTC Call Option 9RBS0DX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XBU11	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	3,486	6,600,497	1893.43	(656,126)	0	0	0	0		(281,783)	0	0	656,126	0	0	0001
Russell 2000 OTC Call Option 9RMS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUH3JFFG9NF38B653	05/20/2022	05/19/2023	05/19/2023	Closing Purchase	2,539	4,600,922	1812.1	(445,756)	0	0	0	0		(201,438)	0	0	445,756	0	0	0001
Russell 2000 OTC Call Option 9RMS0EH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch . EYKN6V0ZCB8V9IULB80	12/28/2022	12/28/2023	12/28/2023	Closing Purchase	3,581	6,265,210	1749.57	(688,303)	0	(1,105,705)	0	(1,105,705)		83,032	0	0	(417,402)	0	0	0001
Russell 2000 OTC Call Option 9RSG0BN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXPAR0TD8PU41	01/28/2022	01/27/2023	01/27/2023	Closing Purchase	3,322	6,651,209	2002.17	(587,053)	0	0	0	0		(585,116)	0	0	587,053	0	0	0001
Russell 2000 OTC Call Option 9RMS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUH3JFFG9NF38B653	07/21/2022	07/21/2023	07/21/2023	Closing Purchase	2,562	4,813,819	1878.93	(459,536)	0	(208,329)	0	(208,329)		(221,116)	0	0	251,207	0	0	0001
Russell 2000 OTC Call Option 9RMS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUH3JFFG9NF38B653	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	3,035	5,591,472	1842.33	(512,991)	0	0	0	0		(274,271)	0	0	512,991	0	0	0001
S&P 500 FLEX OPTION 9SXF0NC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	06/21/2022	06/21/2023	06/21/2023	Closing Purchase	63	243,159	3859.66	(2,116,359)	0	(3,187,989)	0	(3,187,989)		(487,634)	0	0	(1,071,630)	0	0	0001
S&P 500 FLEX OPTION 9SXF0PF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	19	79,090	4162.65	(590,045)	0	(650,655)	0	(650,655)		(258,240)	0	0	(60,610)	0	0	0001
S&P 500 FLEX OPTION 9SXF0ET	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	07/28/2022	07/28/2023	07/28/2023	Closing Purchase	46	193,589	4208.45	(1,506,132)	0	(1,719,388)	0	(1,719,388)		(945,013)	0	0	(213,256)	0	0	0001
S&P 500 FLEX OPTION 9SXF0IP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	01/07/2022	01/06/2023	01/06/2023	Closing Purchase	45	213,644	4747.65	(1,444,688)	0	0	0	0		(1,444,688)	0	0	1,444,688	0	0	0001
S&P 500 FLEX OPTION 9SXF0NI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	07/21/2022	07/21/2023	07/21/2023	Closing Purchase	398	1,639,330	4118.92	(13,432,898)	0	(16,613,316)	0	(16,613,316)		(7,345,310)	0	0	(3,180,418)	0	0	0001
S&P 500 FLEX OPTION 9SXF0LO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	05/06/2022	05/05/2023	05/05/2023	Closing Purchase	13	56,171	4320.85	(399,263)	0	0	0	0		(351,732)	0	0	399,263	0	0	0001
S&P 500 FLEX OPTION 9SXF0NA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	06/21/2022	06/21/2023	06/21/2023	Closing Purchase	55	212,985	3872.46	(1,810,160)	0	(2,712,765)	0	(2,712,765)		(428,956)	0	0	(902,605)	0	0	0001
S&P 500 FLEX OPTION 9SXF0DL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	04/14/2022	04/14/2023	04/14/2023	Closing Purchase	57	254,033	4456.72	(2,055,876)	0	0	0	0		(1,987,145)	0	0	2,055,876	0	0	0001
S&P 500 FLEX OPTION 9SXF0KA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	02/18/2022	02/21/2023	02/21/2023	Closing Purchase	47	208,321	4432.37	(1,563,967)	0	0	0	0		(1,553,211)	0	0	1,563,967	0	0	0001
S&P 500 FLEX OPTION 9SXF0FV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	60	241,638	4027.3	(2,295,660)	0	(2,866,800)	0	(2,866,800)		(865,133)	0	0	(571,140)	0	0	0001
S&P 500 FLEX OPTION 9SXF0MO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	06/21/2022	06/21/2023	06/21/2023	Closing Purchase	81	323,123	3989.17	(2,186,109)	0	(3,049,812)	0	(3,049,812)		(660,785)	0	0	(863,703)	0	0	0001
S&P 500 FLEX OPTION 9SXF0EL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	07/14/2022	07/14/2023	07/14/2023	Closing Purchase	54	210,821	3904.09	(1,828,818)	0	(3,247,182)	0	(3,247,182)		(458,601)	0	0	(1,418,364)	0	0	0001
S&P 500 FLEX OPTION 9SXF0CT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	02/14/2022	02/14/2023	02/14/2023	Closing Purchase	73	325,338	4456.69	(2,565,438)	0	0	0	0		(2,556,716)	0	0	2,565,438	0	0	0001
S&P 500 FLEX OPTION 9SXF0CL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	01/14/2022	01/13/2023	01/13/2023	Closing Purchase	61	290,464	4761.7	(1,883,497)	0	0	0	0		(1,883,497)	0	0	1,883,497	0	0	0001
S&P 500 FLEX OPTION 9SXF0KK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	51	230,888	4527.21	(1,792,191)	0	0	0	0		(1,771,613)	0	0	1,792,191	0	0	0001
S&P 500 FLEX OPTION 9SXF0GV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	11/28/2022	11/28/2023	11/28/2023	Closing Purchase	16	64,641	4040.05	(627,440)	0	(823,744)	0	(823,744)		(171,728)	0	0	(196,304)	0	0	0001
S&P 500 FLEX OPTION 9SXF0CX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	02/28/2022	02/28/2023	02/28/2023	Closing Purchase	60	265,402	4423.37	(2,096,205)	0	0	0	0		(2,076,480)	0	0	2,096,205	0	0	0001
S&P 500 FLEX OPTION 9SXF0LE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	04/21/2022	04/21/2023	04/21/2023	Closing Purchase	395	1,787,561	4525.47	(13,159,101)	0	0	0	0		(12,774,726)	0	0	13,159,101	0	0	0001
S&P 500 FLEX OPTION 9SXF0GB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	10/14/2022	10/13/2023	10/13/2023	Closing Purchase	33	125,396	3799.88	(1,040,523)	0	(1,742,070)	0	(1,742,070)		238,125	0	0	(701,547)	0	0	0001
S&P 500 FLEX OPTION 9SXF0CP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	02/14/2022	02/14/2023	02/14/2023	Closing Purchase	64	287,792	4496.75	(2,088,576)	0	0	0	0		(2,081,955)	0	0	2,088,576	0	0	0001
S&P 500 FLEX OPTION 9SXF0MI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	06/21/2022	06/21/2023	06/21/2023	Closing Purchase	92	361,289	3927.05	(2,766,348)	0	(4,035,488)	0	(4,035,488)		(736,401)	0	0	(1,268,140)	0	0	0001
S&P 500 FLEX OPTION 9SXF0QA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	10/21/2022	10/20/2023	10/20/2023	Closing Purchase	75	292,067	3894.23	(2,781,075)	0	(2,474,475)	0	(2,474,475)		(253,837)	0	0	306,600	0	0	0001
S&P 500 FLEX OPTION 9SXF0LY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE ..... 529900RLNSGAG90PEH54	05/20/2022	05/19/2023	05/19/2023	Closing Purchase	74	305,821	4132.71	(2,024,751)	0	(438,598)	0	(438,598)		(1,311,122)	0	0	1,586,153	0	0	0001

E19.31



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/14/2022	11/14/2023	Closing	16	67,419	4213.68	(479,488)	0	(451,232)	0	(451,232)		(169,942)	0	0	28,256	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	05/06/2022	05/05/2023	Closing	33	137,553	4168.28	(1,290,979)	0	0	0	0		(1,049,204)	0	0	1,290,979	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/28/2022	07/28/2023	Closing	37	154,070	4164.06	(1,301,290)	0	(1,547,229)	0	(1,547,229)		(785,877)	0	0	245,939	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing	36	138,159	3837.76	(1,351,584)	0	(2,403,576)	0	(2,403,576)		(300,408)	0	0	(1,051,992)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing	22	83,716	3805.29	(1,003,706)	0	(921,514)	0	(921,514)		(147,606)	0	0	82,192	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing	17	76,089	4475.85	(486,983)	0	0	0	0		(387,702)	0	0	486,983	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/21/2022	06/21/2023	Closing	78	304,607	3905.22	(2,432,586)	0	(3,591,666)	0	(3,591,666)		(618,201)	0	0	(1,159,080)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/07/2022	02/07/2023	Closing	52	236,799	4553.82	(1,718,278)	0	0	0	0		(1,716,011)	0	0	1,718,278	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/28/2022	12/28/2023	Closing	29	111,096	3830.89	(1,135,089)	0	(2,762,134)	0	(2,762,134)		84,278	0	0	(1,627,045)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	Closing	56	229,853	4104.52	(1,933,960)	0	(2,418,192)	0	(2,418,192)		(1,042,305)	0	0	(484,232)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing	58	260,183	4409.88	(1,894,434)	0	0	0	0		(1,459,541)	0	0	1,894,434	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	05/20/2022	05/19/2023	Closing	55	220,540	4009.82	(1,851,383)	0	(1,001,880)	0	(1,001,880)		(1,040,660)	0	0	849,503	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	Closing	36	156,351	4343.07	(1,380,600)	0	(527,940)	0	(527,940)		(1,063,750)	0	0	852,660	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/14/2022	11/14/2023	Closing	59	248,631	4214.06	(1,771,416)	0	(1,661,558)	0	(1,661,558)		(630,975)	0	0	109,858	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	Closing	19	77,635	4086.03	(469,623)	0	(796,841)	0	(796,841)		(161,877)	0	0	(327,218)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/07/2022	04/06/2023	Closing	39	177,404	4548.81	(1,458,149)	0	0	0	0		(1,435,448)	0	0	1,458,149	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/21/2022	09/21/2023	Closing	195	773,401	3966.16	(6,001,710)	0	(7,094,880)	0	(7,094,880)		(624,620)	0	0	(1,093,170)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing	46	205,302	4463.06	(1,699,800)	0	0	0	0		(1,637,218)	0	0	1,699,800	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/14/2022	04/14/2023	Closing	43	194,793	4530.08	(1,367,873)	0	0	0	0		(1,333,354)	0	0	1,367,873	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	Closing	61	276,645	4535.16	(1,854,733)	0	0	0	0		(1,854,628)	0	0	1,854,733	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/14/2022	02/14/2023	Closing	37	167,910	4538.12	(1,126,835)	0	0	0	0		(1,123,864)	0	0	1,126,835	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/07/2022	07/07/2023	Closing	13	53,880	4144.58	(343,824)	0	(330,681)	0	(330,681)		(172,717)	0	0	13,143	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/07/2022	04/06/2023	Closing	33	151,759	4598.76	(1,135,677)	0	0	0	0		(1,121,102)	0	0	1,135,677	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/14/2022	11/14/2023	Closing	51	205,816	4035.6	(2,007,717)	0	(2,346,510)	0	(2,346,510)		(591,966)	0	0	(338,793)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/07/2022	07/07/2023	Closing	18	73,036	4057.55	(555,156)	0	(614,520)	0	(614,520)		(250,353)	0	0	(59,364)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/07/2022	11/07/2023	Closing	69	268,106	3885.6	(2,620,137)	0	(3,400,182)	0	(3,400,182)		(176,491)	0	0	(780,045)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing	69	321,322	4656.84	(1,805,742)	0	0	0	0		(1,771,597)	0	0	1,805,742	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing	71	321,776	4532.06	(2,338,824)	0	0	0	0		(2,272,110)	0	0	2,338,824	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	Closing	89	344,683	3872.84	(3,398,376)	0	(3,126,748)	0	(3,126,748)		(290,328)	0	0	271,628	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/07/2022	09/07/2023	Closing	13	53,591	4122.35	(440,100)	0	(427,427)	0	(427,427)		(196,452)	0	0	12,673	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	Closing	24	100,892	4203.84	(600,192)	0	(1,302,984)	0	(1,302,984)		(67,734)	0	0	(702,792)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/19/2022	08/21/2023	Closing	54	233,202	4318.55	(2,009,505)	0	(438,588)	0	(438,588)		(1,471,133)	0	0	1,570,917	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	05/20/2022	05/19/2023	Closing	75	303,458	4046.1	(2,379,788)	0	(1,094,100)	0	(1,094,100)		(1,397,653)	0	0	1,285,688	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	11/28/2022	11/28/2023	Closing	13	54,510	4193.06	(401,219)	0	(470,379)	0	(470,379)		(126,271)	0	0	(69,160)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/18/2022	02/21/2023	Closing	187	851,054	4551.09	(4,995,497)	0	0	0	0		(4,975,278)	0	0	4,995,497	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	Closing	93	426,181	4582.59	(2,801,642)	0	0	0	0		(2,734,613)	0	0	2,801,642	0	0	0001

E19.32

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	04/21/2023	67	305,326	4557.1	(2,112,254)	0	0	0	0	0	(2,057,094)	0	0	2,112,254	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	04/21/2022	04/21/2023	04/21/2023	162	744,871	4597.97	(4,743,551)	0	0	0	0	0	(4,635,702)	0	0	4,743,551	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	06/14/2023	10	40,339	4033.94	(251,170)	0	(338,650)	(338,650)	0	0	(90,905)	0	0	(87,480)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/07/2022	02/07/2023	02/07/2023	40	181,417	4535.43	(1,364,982)	0	0	0	0	0	(1,363,040)	0	0	1,364,982	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	08/14/2023	52	228,043	4385.44	(1,867,996)	0	(542,256)	(542,256)	0	0	(1,471,613)	0	0	1,325,740	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/21/2022	09/21/2023	09/21/2023	534	2,200,908	4121.55	(12,442,200)	0	(11,131,230)	(11,131,230)	0	0	(1,865,095)	0	0	1,310,970	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	12/21/2023	103	412,982	4009.53	(3,589,344)	0	(7,593,366)	(7,593,366)	0	0	(329,698)	0	0	4,004,022	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	06/14/2023	54	204,641	3789.64	(2,021,382)	0	(3,147,930)	(3,147,930)	0	0	(434,473)	0	0	1,126,548	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	07/21/2023	70	290,396	4148.51	(2,250,570)	0	(2,714,810)	(2,714,810)	0	0	(1,267,117)	0	0	464,240	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	07/21/2023	17	68,893	4052.54	(636,650)	0	(822,460)	(822,460)	0	0	(325,634)	0	0	185,810	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	01/21/2022	01/20/2023	01/20/2023	63	293,528	4659.18	(1,505,981)	0	0	0	0	0	(1,505,949)	0	0	1,505,981	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	10/20/2023	66	254,567	3857.08	(2,574,924)	0	(2,422,728)	(2,422,728)	0	0	(209,716)	0	0	152,196	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	12/21/2023	53	212,135	4002.55	(1,867,084)	0	(3,944,260)	(3,944,260)	0	0	(170,312)	0	0	(2,077,176)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	05/27/2022	05/26/2023	05/26/2023	44	184,847	4201.07	(1,656,540)	0	(19,272)	(19,272)	0	0	(1,308,450)	0	0	1,637,288	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/14/2022	06/14/2023	06/14/2023	77	294,104	3819.53	(2,756,677)	0	(4,258,562)	(4,258,562)	0	0	(634,170)	0	0	(1,501,885)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/21/2022	09/21/2023	09/21/2023	72	284,609	3952.9	(2,265,912)	0	(2,715,120)	(2,715,120)	0	0	(228,902)	0	0	449,208	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/28/2022	12/28/2023	12/28/2023	21	85,025	4048.8	(579,642)	0	(1,542,555)	(1,542,555)	0	0	51,921	0	0	(962,913)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	03/28/2022	03/28/2023	03/28/2023	35	163,266	4664.74	(1,202,530)	0	0	0	0	0	(1,194,394)	0	0	1,202,530	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	02/28/2022	02/28/2023	02/28/2023	22	97,199	4418.12	(775,429)	0	0	0	0	0	(767,925)	0	0	775,428	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	10/20/2023	94	367,927	3914.12	(3,391,050)	0	(2,914,376)	(2,914,376)	0	0	(329,181)	0	0	476,674	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/28/2022	06/28/2023	06/28/2023	22	84,915	3859.77	(819,984)	0	(1,137,598)	(1,137,598)	0	0	(236,950)	0	0	(317,614)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/28/2022	07/28/2023	07/28/2023	15	61,777	4118.45	(566,205)	0	(695,670)	(695,670)	0	0	(328,474)	0	0	(129,465)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/07/2022	06/07/2023	06/07/2023	41	175,876	4289.66	(1,337,789)	0	0	0	0	0	(1,082,740)	0	0	1,337,789	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	07/14/2023	20	79,287	3964.36	(613,740)	0	(1,082,120)	(1,082,120)	0	0	(171,513)	0	0	(468,380)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/14/2022	09/14/2023	09/14/2023	56	227,628	4064.78	(2,026,584)	0	(2,465,792)	(2,465,792)	0	0	(795,742)	0	0	(439,208)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/14/2022	07/14/2023	07/14/2023	59	229,201	3884.76	(2,060,575)	0	(3,661,894)	(3,661,894)	0	0	(499,095)	0	0	(1,601,319)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/14/2022	09/14/2023	09/14/2023	47	188,152	4003.23	(1,861,670)	0	(2,358,789)	(2,358,789)	0	0	(683,130)	0	0	(497,119)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	10/20/2023	234	904,663	3866.08	(9,018,594)	0	(8,379,072)	(8,379,072)	0	0	(755,362)	0	0	639,522	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	06/07/2022	06/07/2023	06/07/2023	28	117,769	4206.03	(1,044,204)	0	(172,172)	(172,172)	0	0	(802,652)	0	0	872,032	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	08/12/2022	08/14/2023	08/14/2023	52	229,312	4409.84	(1,797,224)	0	(415,376)	(415,376)	0	0	(1,433,171)	0	0	1,381,848	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	07/21/2023	63	260,424	4133.71	(2,075,913)	0	(2,536,569)	(2,536,569)	0	0	(1,151,989)	0	0	(460,656)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	07/21/2022	07/21/2023	07/21/2023	87	368,783	4238.89	(2,393,544)	0	(2,587,815)	(2,587,815)	0	0	(1,469,502)	0	0	(194,271)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	10/21/2022	10/20/2023	10/20/2023	199	781,523	3927.25	(7,045,993)	0	(5,908,509)	(5,908,509)	0	0	(709,884)	0	0	1,137,484	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	09/07/2022	09/07/2023	09/07/2023	14	58,666	4190.41	(424,296)	0	(365,022)	(365,022)	0	0	(203,204)	0	0	59,274	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/21/2022	12/21/2023	12/21/2023	65	260,342	4005.26	(2,280,265)	0	(4,819,685)	(4,819,685)	0	0	(208,607)	0	0	(2,539,420)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGAG90UPEH54	12/28/2022	12/28/2023	12/28/2023	22	85,928	3905.8	(755,062)	0	(1,930,610)	(1,930,610)	0	0	75,271	0	0	(1,175,548)	0	0	0001

E19.33

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2022	09/21/2023	09/21/2023	Closing	374	1,459,958	3903.63	(12,744,050)	0	(15,946,238)	0	(15,946,238)		(1,141,188)	0	0	(3,202,188)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/07/2022	10/06/2023	10/06/2023	Purchase	18	69,124	3840.21	(571,038)	0	(842,922)	0	(842,922)		74,190	0	0	(271,884)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/20/2022	05/19/2023	05/19/2023	Purchase	178	726,733	4082.77	(5,312,677)	0	(1,943,938)	0	(1,943,938)		(3,256,661)	0	0	3,368,739	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/14/2022	12/14/2023	12/14/2023	Closing	8	34,120	4265	(221,952)	0	(363,640)	0	(363,640)		(69,055)	0	0	(141,688)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/14/2022	04/14/2023	04/14/2023	Purchase	46	205,898	4476.05	(1,606,780)	0	0	0	0		(1,557,005)	0	0	1,606,780	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2022	06/14/2023	06/14/2023	Purchase	63	239,736	3805.33	(2,304,162)	0	(3,573,738)	0	(3,573,738)		(513,387)	0	0	(1,269,576)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/12/2022	08/14/2023	08/14/2023	Purchase	54	235,866	4367.89	(1,993,464)	0	(657,882)	0	(657,882)		(1,556,302)	0	0	1,335,582	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2022	04/21/2023	04/21/2023	Purchase	58	259,700	4477.58	(2,093,578)	0	0	0	0		(2,020,622)	0	0	2,093,578	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Purchase	66	301,091	4561.98	(1,910,070)	0	0	0	0		(1,909,983)	0	0	1,910,070	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/07/2022	10/06/2023	10/06/2023	Purchase	18	71,155	3953.03	(474,738)	0	(639,846)	0	(639,846)		55,124	0	0	(165,108)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/14/2022	12/14/2023	12/14/2023	Closing	14	57,959	4139.95	(480,648)	0	(811,440)	0	(811,440)		(135,481)	0	0	(330,792)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2022	04/21/2023	04/21/2023	Purchase	46	207,747	4516.24	(1,556,740)	0	0	0	0		(1,509,722)	0	0	1,556,740	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/19/2022	08/21/2023	08/21/2023	Purchase	44	192,007	4363.79	(1,524,030)	0	(158,312)	0	(158,312)		(1,145,167)	0	0	1,365,718	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/21/2022	10/20/2023	10/20/2023	Closing	57	217,864	3822.18	(2,330,331)	0	(2,291,266)	0	(2,291,266)		(170,131)	0	0	39,045	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/21/2022	11/21/2023	11/21/2023	Purchase	51	206,261	4044.34	(2,103,903)	0	(2,518,635)	0	(2,518,635)		(684,493)	0	0	(414,732)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Purchase	49	219,335	4476.22	(1,652,107)	0	0	0	0		(1,651,954)	0	0	1,652,107	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/14/2022	01/13/2023	01/13/2023	Purchase	28	134,646	4808.8	(790,020)	0	0	0	0		(790,020)	0	0	790,020	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2022	09/21/2023	09/21/2023	Purchase	66	264,894	4013.54	(1,873,476)	0	(2,088,636)	0	(2,088,636)		(218,120)	0	0	(215,160)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Purchase	67	269,678	4025.05	(2,278,134)	0	(4,835,390)	0	(4,835,390)		(212,111)	0	0	(2,557,256)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Purchase	60	237,710	3961.83	(2,249,100)	0	(4,709,520)	0	(4,709,520)		(197,564)	0	0	(2,460,420)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/18/2022	02/21/2023	02/21/2023	Purchase	27	118,805	4400.19	(948,831)	0	0	0	0		(941,141)	0	0	948,831	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/07/2022	11/07/2023	11/07/2023	Purchase	49	189,443	3866.19	(1,913,303)	0	(2,509,731)	0	(2,509,731)		(123,265)	0	0	(596,428)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/14/2022	12/14/2023	12/14/2023	Purchase	9	37,623	4180.3	(289,242)	0	(485,325)	0	(485,325)		(84,193)	0	0	(196,083)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/07/2022	06/07/2023	06/07/2023	Purchase	14	61,296	4378.28	(391,734)	0	0	0	0		(332,079)	0	0	391,734	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/14/2022	09/14/2023	09/14/2023	Purchase	11	46,874	4261.3	(289,036)	0	(268,180)	0	(268,180)		(140,589)	0	0	20,856	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/12/2022	08/14/2023	08/14/2023	Closing	12	53,853	4487.74	(364,572)	0	(2,376)	0	(2,376)		(301,261)	0	0	362,196	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Purchase	156	623,187	3994.79	(5,562,180)	0	(11,730,576)	0	(11,730,576)		(503,857)	0	0	(6,168,396)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/19/2022	08/21/2023	08/21/2023	Purchase	68	294,811	4335.46	(2,464,323)	0	(437,308)	0	(437,308)		(1,822,037)	0	0	2,027,015	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Purchase	45	200,559	4456.87	(1,567,326)	0	0	0	0		(1,567,156)	0	0	1,567,326	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2022	07/21/2023	07/21/2023	Purchase	53	215,844	4072.53	(1,925,490)	0	(2,458,193)	0	(2,458,193)		(1,005,276)	0	0	(532,703)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2022	07/21/2023	07/21/2023	Purchase	50	200,487	4089.73	(1,767,700)	0	(2,233,050)	0	(2,233,050)		(938,692)	0	0	(465,350)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/26/2022	08/28/2023	08/28/2023	Purchase	46	192,849	4192.37	(1,559,492)	0	(1,108,324)	0	(1,108,324)		(870,241)	0	0	451,168	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/18/2022	02/21/2023	02/21/2023	Purchase	296	1,325,885	4479.34	(9,064,375)	0	0	0	0		(9,014,516)	0	0	9,064,375	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/18/2022	02/21/2023	02/21/2023	Purchase	51	227,248	4455.85	(1,629,189)	0	0	0	0		(1,619,195)	0	0	1,629,189	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Purchase	97	399,270	4116.19	(2,837,347)	0	(6,116,432)	0	(6,116,432)		(289,845)	0	0	(3,279,085)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2022	06/21/2023	06/21/2023	Purchase	217	854,867	3939.48	(6,388,480)	0	(9,248,757)	0	(9,248,757)		(1,745,281)	0	0	(2,860,277)	0	0	0001

E19.34

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2022	06/21/2023	06/21/2023	Closing	.61	233,556	3828.79	(2,151,582)	0	(3,275,090)	0	(3,275,090)		(463,611)	0	0	(1,123,498)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/07/2022	01/06/2023	01/06/2023	Closing	.34	160,720	4727.07	(1,133,226)	0	0	0	0		(1,133,226)	0	0	1,133,226	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2022	06/21/2023	06/21/2023	Closing	.41	156,363	3813.73	(1,480,264)	0	(2,263,036)	0	(2,263,036)		(308,646)	0	0	(782,772)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/14/2022	10/13/2023	10/13/2023	Closing	.12	46,446	3870.46	(338,640)	0	(548,784)	0	(548,784)		76,110	0	0	(210,144)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Closing	.97	382,762	4049.09	(3,173,355)	0	(6,767,302)	0	(6,767,302)		(302,366)	0	0	(3,593,947)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2022	09/21/2023	09/21/2023	Closing	.57	222,745	3907.8	(1,929,507)	0	(2,406,540)	0	(2,406,540)		(174,563)	0	0	(477,033)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2022	11/14/2023	11/14/2023	Closing	.15	61,413	4094.17	(542,010)	0	(602,295)	0	(602,295)		(169,563)	0	0	(60,285)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/18/2022	02/21/2023	02/21/2023	Closing	.52	232,338	4468.03	(1,625,202)	0	0	0	0		(1,615,786)	0	0	1,625,202	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2022	11/14/2023	11/14/2023	Closing	.60	243,964	4066.07	(2,259,660)	0	(2,577,780)	0	(2,577,780)		(686,623)	0	0	(318,120)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Closing	.210	852,346	4058.79	(6,762,630)	0	(14,447,160)	0	(14,447,160)		(650,687)	0	0	(7,684,530)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Closing	.51	200,966	3940.5	(1,973,241)	0	(4,111,875)	0	(4,111,875)		(170,087)	0	0	(2,138,634)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2022	12/21/2023	12/21/2023	Closing	.68	270,512	3978.12	(2,487,032)	0	(5,226,684)	0	(5,226,684)		(221,666)	0	0	(2,739,652)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/06/2022	05/05/2023	05/05/2023	Closing	.49	205,094	4185.6	(1,868,398)	0	0	0	0		(1,534,878)	0	0	1,868,398	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2022	07/14/2023	07/14/2023	Closing	.28	112,615	4021.97	(776,972)	0	(1,353,660)	0	(1,353,660)		(239,470)	0	0	(576,688)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2022	06/21/2023	06/21/2023	Closing	.86	334,295	3887.15	(2,763,352)	0	(4,115,444)	0	(4,115,444)		(675,724)	0	0	(1,352,092)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/07/2022	03/07/2023	03/07/2023	Closing	.49	208,941	4264.11	(1,819,848)	0	0	0	0		(1,751,885)	0	0	1,819,848	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/20/2022	05/19/2023	05/19/2023	Closing	.25	100,626	4025.03	(821,263)	0	(417,375)	0	(417,375)		(470,338)	0	0	403,888	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/14/2022	10/13/2023	10/13/2023	Closing	.23	87,241	3793.07	(732,895)	0	(1,229,833)	0	(1,229,833)		167,810	0	0	(496,938)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/07/2022	04/06/2023	04/06/2023	Closing	.48	219,207	4566.81	(1,742,373)	0	0	0	0		(1,717,107)	0	0	1,742,373	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Closing	.293	1,327,255	4529.88	(8,994,942)	0	0	0	0		(8,994,409)	0	0	8,994,942	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/28/2022	12/28/2023	12/28/2023	Closing	.19	73,319	3858.88	(701,138)	0	(1,756,493)	0	(1,756,493)		66,734	0	0	(1,055,355)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/14/2022	04/14/2023	04/14/2023	Closing	.31	137,655	4440.47	(1,148,333)	0	0	0	0		(1,107,370)	0	0	1,148,333	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2022	04/21/2023	04/21/2023	Closing	.31	137,838	4446.38	(1,176,456)	0	0	0	0		(1,130,279)	0	0	1,176,456	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/21/2022	10/20/2023	10/20/2023	Closing	.67	257,393	3841.69	(2,668,476)	0	(2,562,549)	0	(2,562,549)		(206,933)	0	0	105,927	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2022	06/21/2023	06/21/2023	Closing	.62	238,319	3843.85	(2,135,962)	0	(3,235,408)	0	(3,235,408)		(475,691)	0	0	(1,099,446)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2022	11/14/2023	11/14/2023	Closing	.76	307,638	4047.87	(2,939,528)	0	(3,403,508)	0	(3,403,508)		(877,347)	0	0	(463,980)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Closing	.53	238,265	4495.57	(1,728,725)	0	0	0	0		(1,728,590)	0	0	1,728,725	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/07/2022	03/07/2023	03/07/2023	Closing	.29	123,147	4246.46	(1,106,546)	0	0	0	0		(1,060,970)	0	0	1,106,546	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/28/2022	02/28/2023	02/28/2023	Closing	.52	230,265	4428.18	(1,802,151)	0	0	0	0		(1,785,619)	0	0	1,802,151	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	04/21/2022	04/21/2023	04/21/2023	Closing	.48	215,957	4499.11	(1,672,089)	0	0	0	0		(1,618,317)	0	0	1,672,089	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/21/2022	01/20/2023	01/20/2023	Closing	.72	330,299	4587.49	(1,986,153)	0	0	0	0		(1,986,079)	0	0	1,986,153	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2022	06/14/2023	06/14/2023	Closing	.29	109,531	3776.94	(1,106,031)	0	(1,727,385)	0	(1,727,385)		(230,945)	0	0	(621,354)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2022	09/21/2023	09/21/2023	Closing	.73	287,067	3932.43	(2,375,128)	0	(2,902,261)	0	(2,902,261)		(227,895)	0	0	(527,133)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/28/2022	03/28/2023	03/28/2023	Closing	.22	101,678	4621.73	(812,328)	0	0	0	0		(805,885)	0	0	812,328	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/14/2022	07/14/2023	07/14/2023	Closing	.53	205,350	3874.53	(1,880,917)	0	(3,343,717)	0	(3,343,717)		(447,189)	0	0	(1,462,800)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2022	07/21/2023	07/21/2023	Closing	.179	749,097	4184.9	(5,415,108)	0	(6,290,776)	0	(6,290,776)		(3,160,199)	0	0	(875,668)	0	0	0001

E19.35

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2022	11/14/2023	11/14/2023	35	140,484	4013.84	(1,421,035)	0	(1,686,510)	0	(1,686,510)		(410,057)	0	0	(265,475)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2022	06/14/2023	06/14/2023	51	196,548	3853.89	(1,732,470)	0	(2,645,370)	0	(2,645,370)		(430,637)	0	0	(912,900)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/14/2022	08/14/2023	09/14/2023	52	210,179	4041.9	(1,947,296)	0	(2,408,640)	0	(2,408,640)		(745,670)	0	0	(461,344)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	08/21/2023	64	280,798	4387.47	(2,132,931)	0	(78,720)	0	(78,720)		(1,623,782)	0	0	(2,054,211)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/21/2022	01/20/2023	01/20/2023	46	207,667	4514.49	(1,451,413)	0	0	0	0		(1,451,316)	0	0	(1,451,413)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	12/21/2023	66	263,912	3998.67	(2,338,842)	0	(4,937,328)	0	(4,937,328)		(212,349)	0	0	(2,598,486)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/05/2022	08/07/2023	08/07/2023	49	206,709	4218.56	(1,829,680)	0	(1,469,412)	0	(1,469,412)		(1,217,446)	0	0	(360,268)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2022	02/14/2023	02/14/2023	46	206,182	4482.22	(1,547,946)	0	0	0	0		(1,547,735)	0	0	(1,547,946)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	08/21/2023	43	184,734	4296.14	(1,656,147)	0	(445,609)	0	(445,609)		(1,196,290)	0	0	(1,210,538)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/26/2022	08/28/2023	08/28/2023	31	128,278	4138	(1,145,667)	0	(915,461)	0	(915,461)		(609,933)	0	0	(230,206)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/07/2022	10/06/2023	10/06/2023	15	58,504	3900.26	(432,185)	0	(612,360)	0	(612,360)		53,378	0	0	(180,175)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/21/2022	01/20/2023	01/20/2023	193	888,271	4602.44	(5,172,103)	0	0	0	0		(5,171,930)	0	0	(5,172,103)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	10/20/2023	10/20/2023	57	221,051	3878.09	(2,161,098)	0	(1,972,599)	0	(1,972,599)		(187,789)	0	0	(188,499)	0	0	0001
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2022	04/14/2023	04/14/2023	62	278,523	4492.3	(2,106,574)	0	0	0	0		(2,045,289)	0	0	(2,106,574)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB Int	G5GSEF7VJP5170UK5573	08/19/2022	08/21/2023	08/21/2023	16,797	74,328,405	4425.1	(5,255,470)	0	0	0	0		(4,080,807)	0	0	(5,255,470)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYJLNB83868	09/21/2022	09/21/2023	09/21/2023	5,348	20,653,655	3861.94	(2,057,197)	0	(2,503,185)	0	(2,503,185)		(270,146)	0	0	(1,445,988)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYJLNB83868	05/20/2022	05/19/2023	05/19/2023	6,983	27,747,230	3973.54	(2,490,941)	0	(1,525,367)	0	(1,525,367)		(1,339,192)	0	0	(965,574)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB Int	4PQUH3JFFG9NF38B653	04/28/2022	04/28/2023	04/28/2023	5,850	25,422,989	4345.81	(2,245,594)	0	0	0	0		(2,076,093)	0	0	(2,245,594)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYJLNB83868	11/28/2022	11/28/2023	11/28/2023	2,596	10,611,436	4087.61	(956,647)	0	(1,213,108)	0	(1,213,108)		(279,279)	0	0	(256,461)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JFFG9NF38B653	07/07/2022	07/07/2023	07/07/2023	5,139	20,669,264	4022.04	(1,709,129)	0	(1,936,940)	0	(1,936,940)		(752,459)	0	0	(227,812)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JFFG9NF38B653	10/07/2022	10/06/2023	10/06/2023	5,993	22,477,765	3750.67	(2,175,659)	0	(3,343,075)	0	(3,343,075)		(299,261)	0	0	(1,167,416)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFX1U08231	09/28/2022	09/28/2023	09/28/2023	1,739	6,541,144	3761.44	(702,530)	0	(936,034)	0	(936,034)		(6,639)	0	0	(233,504)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch	EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	11/21/2023	8,173	33,377,224	4083.84	(2,970,100)	0	(3,713,403)	0	(3,713,403)		(857,435)	0	0	(743,302)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley Credit Suisse FB Int	4PQUH3JFFG9NF38B653	08/26/2022	08/28/2023	08/28/2023	5,211	21,434,146	4113.25	(2,055,972)	0	(1,667,833)	0	(1,667,833)		(1,097,746)	0	0	(388,139)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYJLNB83868	11/28/2022	11/28/2023	11/28/2023	2,084	8,363,280	4013.09	(856,354)	0	(1,129,111)	0	(1,129,111)		(233,713)	0	0	(272,757)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/12/2022	08/14/2023	08/14/2023	1,037	4,792,267	4621.28	(246,492)	0	0	0	0		(213,847)	0	0	(246,492)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JFFG9NF38B653	11/21/2022	11/21/2023	11/21/2023	2,552	10,224,384	4006.42	(1,036,788)	0	(1,357,077)	0	(1,357,077)		(276,421)	0	0	(320,289)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	09/07/2022	09/07/2023	09/07/2023	1,344	5,725,507	4260.05	(361,278)	0	(256,825)	0	(256,825)		(185,520)	0	0	(104,453)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch	EYKN6VOZCB8VD91ULB80	11/21/2022	11/21/2023	11/21/2023	5,252	21,390,241	4072.78	(1,939,480)	0	(2,444,333)	0	(2,444,333)		(553,071)	0	0	(504,853)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	K81H1DSPPRMYMUCFXT09	06/21/2022	06/21/2023	06/21/2023	62,309	255,106,131	4094.21	(14,412,508)	0	(16,915,647)	0	(16,915,647)		(5,713,577)	0	0	(2,503,139)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JFFG9NF38B653	02/07/2022	02/07/2023	02/07/2023	2,408	11,150,220	4630.49	(689,133)	0	0	0	0		(688,474)	0	0	(689,133)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC Credit Suisse FB Int	G5GSEF7VJP5170UK5573	10/28/2022	10/27/2023	10/27/2023	2,058	8,480,380	4120.69	(666,372)	0	0	0	0		(206,125)	0	0	(666,372)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYJLNB83868	03/14/2022	03/14/2023	03/14/2023	7,376	31,162,567	4224.86	(2,816,236)	0	0	0	0		(2,649,863)	0	0	(2,816,236)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	10/13/2023	6,871	25,296,274	3681.6	(2,584,614)	0	(4,439,903)	0	(4,439,903)		(587,918)	0	0	(1,855,289)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	12/07/2022	12/07/2023	12/07/2023	2,138	9,215,635	4310.4	(504,515)	0	(588,356)	0	(588,356)		(143,712)	0	0	(83,841)	0	0	0001

E19.36

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Closing	6,850	28,192,066	4115.63	(2,406,362)	0	(57,883)	0	(57,883)		(1,743,687)	0	0	2,348,479	0	0	0001
9S8SS07A	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2022	10/13/2023	10/13/2023	Purchase	2,409	8,736,070	3626.43	(977,916)	0	(1,689,552)	0	(1,689,552)		222,136	0	0	(711,636)	0	0	0001
9S8CS1EU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	11/21/2023	Closing	6,509	27,245,047	4185.75	(2,014,177)	0	(2,294,032)	0	(2,294,032)		(643,562)	0	0	(279,855)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/12/2022	08/14/2023	08/14/2023	Purchase	2,238	10,149,890	4535.25	(623,491)	0	0	0	0		(524,891)	0	0	623,491	0	0	0001
9S8CS1DU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Closing	4,743	21,749,738	4585.65	(1,477,033)	0	0	0	0		(1,463,410)	0	0	1,477,033	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2022	06/07/2023	06/07/2023	Purchase	5,057	21,528,711	4257.21	(1,770,207)	0	(52,141)	0	(52,141)		(1,411,869)	0	0	1,718,066	0	0	0001
9S8SS0T1	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/14/2022	10/13/2023	10/13/2023	Closing	14,253	55,665,804	3905.55	(3,811,006)	0	(6,018,044)	0	(6,018,044)		829,491	0	0	(2,207,039)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	11/07/2023	Purchase	1,496	6,290,097	4204.61	(354,338)	0	(259,960)	0	(259,960)		(65,856)	0	0	94,378	0	0	0001
9S8CS1FI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/07/2022	11/07/2023	11/07/2023	Closing	1,321	5,432,599	4112.49	(366,098)	0	(351,241)	0	(351,241)		(56,029)	0	0	14,857	0	0	0001
9S8SS0LH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Purchase	1,045	4,538,414	4342.98	(246,219)	0	0	0	0		(208,333)	0	0	246,219	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	04/28/2023	Closing	6,384	27,861,372	4364.25	(2,382,743)	0	0	0	0		(2,214,621)	0	0	2,382,743	0	0	0001
9S8SS0SK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2022	03/14/2023	03/14/2023	Purchase	4,542	20,195,776	4446.45	(1,189,794)	0	0	0	0		(1,166,322)	0	0	1,189,794	0	0	0001
9S8SS0RH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	11/21/2023	Closing	1,695	7,169,172	4229.6	(487,084)	0	(523,060)	0	(523,060)		(162,434)	0	0	(35,977)	0	0	0001
9S8CS1FU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/06/2022	05/05/2023	05/05/2023	Purchase	5,227	22,072,105	4222.71	(1,882,544)	0	0	0	0		(1,580,158)	0	0	1,882,544	0	0	0001
9S8SS0SU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/28/2022	10/27/2023	10/27/2023	Closing	6,478	25,743,637	3974.01	(2,595,383)	0	(928,686)	0	(928,686)		(666,501)	0	0	1,666,697	0	0	0001
9S8CS1FA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2022	03/28/2023	03/28/2023	Purchase	7,591	35,139,119	4629.05	(2,676,863)	0	0	0	0		(2,655,504)	0	0	2,676,863	0	0	0001
9S8SS0S9	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/07/2022	04/06/2023	04/06/2023	Closing	1,352	6,358,686	4703.17	(385,334)	0	0	0	0		(381,857)	0	0	385,334	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/21/2022	10/20/2023	10/20/2023	Purchase	78,868	322,609,554	4090.5	(21,647,864)	0	(10,541,497)	0	(10,541,497)		(3,248,603)	0	0	11,106,367	0	0	0001
9S8BS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/28/2022	02/28/2023	02/28/2023	Closing	2,230	10,063,076	4512.59	(666,229)	0	0	0	0		(662,170)	0	0	666,229	0	0	0001
9S8SS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	09/07/2023	Purchase	5,765	23,361,510	4052.3	(2,172,819)	0	(2,299,313)	0	(2,299,313)		(901,166)	0	0	(126,494)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Closing	4,546	18,857,854	4148.23	(1,515,599)	0	0	0	0		(1,127,866)	0	0	1,515,599	0	0	0001
9S8SS0SY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/14/2022	06/14/2023	06/14/2023	Purchase	2,060	8,152,944	3957.74	(597,438)	0	(854,591)	0	(854,591)		(189,955)	0	0	(257,153)	0	0	0001
9S8CS1FE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	06/28/2023	Closing	5,427	21,067,234	3881.93	(1,975,432)	0	(2,685,985)	0	(2,685,985)		(606,404)	0	0	(710,553)	0	0	0001
9S8SS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/07/2022	01/06/2023	01/06/2023	Purchase	2,149	10,292,163	4789.28	(637,053)	0	0	0	0		(637,053)	0	0	637,053	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	06/28/2023	Closing	6,509	25,195,363	3870.85	(2,409,051)	0	(3,293,619)	0	(3,293,619)		(725,783)	0	0	(884,569)	0	0	0001
9S8SS0FF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Purchase	5,905	27,192,643	4605.02	(1,412,292)	0	0	0	0		(1,407,662)	0	0	1,412,292	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	12/07/2023	Closing	1,288	5,650,082	4396.71	(261,522)	0	(256,157)	0	(256,157)		(79,979)	0	0	5,365	0	0	0001
9S8CS1GA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2022	09/07/2023	09/07/2023	Purchase	2,465	9,946,743	4035.19	(952,595)	0	(1,025,317)	0	(1,025,317)		(397,938)	0	0	(72,722)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/28/2022	09/28/2023	09/28/2023	Closing	7,726	29,210,306	3780.78	(3,030,639)	0	(4,009,176)	0	(4,009,176)		(31,348)	0	0	(978,537)	0	0	0001
9S8BS0J1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2022	10/13/2023	10/13/2023	Purchase	5,604	20,448,996	3649	(2,207,038)	0	(3,803,883)	0	(3,803,883)		500,398	0	0	(1,596,845)	0	0	0001
9S8CS1ES	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	10/20/2023	Closing	2,077	8,294,873	3993.68	(662,858)	0	(478,707)	0	(478,707)		(76,396)	0	0	184,151	0	0	0001
9S8BS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	09/28/2023	Purchase	5,488	20,701,943	3772.22	(2,177,885)	0	(2,894,810)	0	(2,894,810)		(18,493)	0	0	(716,925)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/20/2022	05/19/2023	05/19/2023	Closing	5,445	21,525,446	3953.25	(2,001,773)	0	(1,299,885)	0	(1,299,885)		(1,047,867)	0	0	701,888	0	0	0001
9S8CS1DF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2022	01/20/2023	01/20/2023	Purchase	68,138	325,138,183	4771.76	(12,617,427)	0	0	0	0		(12,617,308)	0	0	12,617,427	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/07/2022	11/07/2023	11/07/2023	Closing	1,415	5,638,181	3984.58	(479,949)	0	(557,227)	0	(557,227)		(56,210)	0	0	(77,278)	0	0	0001
9S8SS0KY	Fixed Annuity Hedge	N/A	Equity/Index																					

E19.37

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/14/2022	03/14/2023	03/14/2023	Closing Purchase	6,617	28,237,518	4267.42	2,369,024	0	0	0	0		(2,256,267)	0	0	2,369,024	0	0	0001
95SCS0KE				E58DKGMJJYJLNBC3868				Closing																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2022	01/27/2023	01/27/2023	Purchase Closing	2,565	11,598,468	4521.82	(827,608)	0	0	0	0		(827,293)	0	0	827,608	0	0	0001
95CS0JU				E58DKGMJJYJLNBC3868				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Purchase Closing	1,262	5,377,899	4261.41	(356,193)	0	0	0	0		(578,173)	0	0	(578,173)	0	0	0001
95MS0V1				4PQUHNSJFFGFNF38B653				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/27/2022	05/26/2023	05/26/2023	Purchase Closing	2,573	11,049,002	4294.21	(837,193)	0	0	0	0		(698,463)	0	0	837,193	0	0	0001
95BSC1DC				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/14/2022	07/14/2023	07/14/2023	Purchase Closing	14,162	58,376,330	4122.04	(3,265,157)	0	0	0	0		(5,429,428)	0	0	(5,429,428)	0	0	0001
95BSC1DE				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	08/07/2023	Purchase Closing	1,225	5,330,735	4351.62	(368,963)	0	0	0	0		(204,355)	0	0	(204,355)	0	0	0001
95BSC1DM				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/28/2022	02/28/2023	02/28/2023	Purchase Closing	3,018	13,459,284	4459.67	(990,862)	0	0	0	0		(983,121)	0	0	990,862	0	0	0001
95BSC1BY				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2022	07/28/2023	07/28/2023	Purchase Closing	7,227	29,914,143	4139.22	(2,616,073)	0	0	0	0		(3,201,633)	0	0	(3,201,633)	0	0	0001
95BSC1DG				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/14/2022	02/14/2023	02/14/2023	Purchase Closing	2,759	12,939,655	4689.98	(619,878)	0	0	0	0		(618,973)	0	0	619,878	0	0	0001
95HFS0EO				K81H1DSPPRMMUCUFX09				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/14/2022	11/14/2023	11/14/2023	Purchase Closing	17,997	77,599,825	4311.82	(4,621,376)	0	0	0	0		(3,309,288)	0	0	(3,309,288)	0	0	0001
95BSC1FK				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	11/21/2023	Purchase Closing	5,529	22,559,923	4080.29	(2,016,896)	0	0	0	0		(2,531,729)	0	0	(2,531,729)	0	0	0001
95MS0UM				4PQUHNSJFFGFNF38B653				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Purchase Closing	5,851	26,927,180	4602.15	(1,767,781)	0	0	0	0		(1,752,475)	0	0	(1,752,475)	0	0	0001
95BSC1K				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/27/2022	05/26/2023	05/26/2023	Purchase Closing	5,046	21,265,761	4214.38	(1,862,208)	0	0	0	0		(1,483,480)	0	0	(1,483,480)	0	0	0001
95CTS0BX				5493008G0WPHX1UUR231				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	11/21/2023	Purchase Closing	17,602	72,759,803	4133.61	(5,917,527)	0	0	0	0		(7,121,417)	0	0	(7,121,417)	0	0	0001
95BSC1FS				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/21/2022	03/21/2023	03/21/2023	Purchase Closing	1,880	8,482,635	4512.04	(666,052)	0	0	0	0		(657,750)	0	0	(657,750)	0	0	0001
95HFS0EU				K81H1DSPPRMMUCUFX09				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	06/28/2023	Purchase Closing	3,568	14,083,895	3947.28	(1,171,948)	0	0	0	0		(1,532,741)	0	0	(1,532,741)	0	0	0001
95SGS0EZ				02RNE81BXP4R0TD8PU41				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Purchase Closing	4,525	20,665,268	4566.91	(1,457,200)	0	0	0	0		(1,442,728)	0	0	(1,442,728)	0	0	0001
95BSC1CO				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/05/2022	08/07/2023	08/07/2023	Purchase Closing	1,225	5,435,852	4437.43	(317,219)	0	0	0	0		(99,237)	0	0	(99,237)	0	0	0001
95BSC1DK				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2022	10/06/2023	10/06/2023	Purchase Closing	1,379	5,210,827	3778.7	(479,897)	0	0	0	0		(730,594)	0	0	(730,594)	0	0	0001
95MS0UM				4PQUHNSJFFGFNF38B653				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/14/2022	04/14/2023	04/14/2023	Purchase Closing	3,296	15,440,771	4684.7	(798,070)	0	0	0	0		(786,249)	0	0	(786,249)	0	0	0001
95HFS0EY				K81H1DSPPRMMUCUFX09				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/14/2022	03/14/2023	03/14/2023	Closing Purchase	4,916	20,902,734	4251.98	(1,803,094)	0	0	0	0		(1,710,290)	0	0	(1,710,290)	0	0	0001
95CS0KG				E58DKGMJJYJLNBC3868				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/28/2022	01/27/2023	01/27/2023	Purchase Closing	1,848	8,450,497	4572.78	(543,024)	0	0	0	0		(542,869)	0	0	(542,869)	0	0	0001
95HFS0EM				K81H1DSPPRMMUCUFX09				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	10/20/2023	Purchase Closing	11,216	43,458,747	3874.71	(4,243,257)	0	0	0	0		(3,919,431)	0	0	(3,919,431)	0	0	0001
95LBS0CU				5493008KJTI1GCBYR12				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Purchase Closing	4,635	20,475,483	4417.58	(1,582,245)	0	0	0	0		(1,570,526)	0	0	(1,570,526)	0	0	0001
95SGS0EP				02RNE81BXP4R0TD8PU41				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2022	10/13/2023	10/13/2023	Purchase Closing	8,744	32,025,862	3662.61	(3,379,405)	0	0	0	0		(5,816,246)	0	0	(5,816,246)	0	0	0001
95BSC1EO				G5GSEF7VJP5170UK5573				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/26/2022	08/28/2023	08/28/2023	Purchase Closing	5,764	23,816,387	4131.92	(2,211,673)	0	0	0	0		(1,737,212)	0	0	(1,737,212)	0	0	0001
95MS0UC				4PQUHNSJFFGFNF38B653				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Purchase Closing	5,629	23,069,500	4098.33	(2,030,652)	0	0	0	0		(144,947)	0	0	(144,947)	0	0	0001
95MS0TC				4PQUHNSJFFGFNF38B653				Purchase																
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/28/2022	11/28/2023	11/28/202																	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... RBC Capital Markets	03/14/2022	03/14/2023	03/14/2023	Closing Purchase	4,135	17,789,018	4302.06	(1,399,494)	0	0	0	0		(1,343,608)	0	0	1,399,494	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	12/07/2022	12/07/2023	12/07/2023	Closing Purchase	3,396	13,551,976	3990.57	(1,361,474)	0	0	0	(2,020,688)		(284,923)	0	0	(659,214)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	08/26/2022	08/28/2023	08/28/2023	Closing Purchase	5,999	24,738,676	4123.8	(2,330,579)	0	0	0	(1,856,750)		(1,256,022)	0	0	473,829	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ....	05/20/2022	05/19/2023	05/19/2023	Closing Purchase	55,634	236,040,041	4242.73	(12,335,449)	0	0	0	0		(8,878,062)	0	0	12,335,449	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	08/05/2022	08/07/2023	08/07/2023	Closing Purchase	5,758	24,600,767	4272.45	(1,977,263)	0	0	0	(1,416,410)		(1,367,732)	0	0	560,852	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	04/28/2022	04/28/2023	04/28/2023	Closing Purchase	10,125	43,905,848	4336.38	(3,943,103)	0	0	0	0		(3,635,161)	0	0	3,943,103	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BGA/Merrill Lynch . Credit Suisse FB Int	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	14,426	62,823,787	4354.9	(3,425,689)	0	0	0	(5,260,441)		(1,171,300)	0	0	(1,834,772)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES8DKGMJYYJLNB83868	09/21/2022	09/21/2023	09/21/2023	Closing Purchase	5,938	23,109,983	3891.88	(2,185,104)	0	0	0	(2,601,557)		(303,332)	0	0	(416,452)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	07/21/2022	07/21/2023	07/21/2023	Closing Purchase	8,201	34,238,355	4174.9	(2,524,425)	0	0	0	(2,964,169)		(1,459,355)	0	0	(439,744)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ..	02/18/2022	02/21/2023	02/21/2023	Closing Purchase	5,863	26,303,118	4486.29	(1,774,548)	0	0	0	0		(1,765,098)	0	0	1,774,548	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	07/07/2022	07/07/2023	07/07/2023	Closing Purchase	3,301	13,069,352	3959.21	(1,212,237)	0	0	0	(1,451,582)		(493,024)	0	0	(239,345)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ....	08/21/2022	08/21/2024	12/22/2023	Closing Purchase	6,136	29,494,218	4806.75	0	0	0	(1,097,252)		0	0	0	1,097,252	0	0	0001	
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	08/19/2022	08/21/2023	08/21/2023	Closing Purchase	7,701	34,530,360	4483.88	(2,174,975)	0	0	0	0		(1,738,163)	0	0	2,174,975	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	12/28/2022	12/28/2023	12/28/2023	Closing Purchase	7,380	28,366,875	3843.75	(2,829,617)	0	0	0	(6,934,248)		217,826	0	0	(4,104,631)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ....	09/28/2022	09/28/2023	09/28/2023	Closing Purchase	2,626	10,271,100	3911.31	(847,764)	0	0	0	(1,019,912)		(30,174)	0	0	(172,148)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	10/28/2022	10/27/2023	10/27/2023	Closing Purchase	6,022	23,868,077	3963.48	(2,447,436)	0	0	0	(926,726)		(620,123)	0	0	1,520,710	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	10/28/2022	10/27/2023	10/27/2023	Closing Purchase	3,866	15,542,982	4020.43	(1,451,899)	0	0	0	(374,770)		(395,400)	0	0	1,077,129	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	13,451	58,861,307	4375.98	(2,972,732)	0	0	0	0		(2,557,136)	0	0	2,972,732	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	8,018	32,684,094	4076.34	(2,940,721)	0	0	0	(3,703,113)		(838,350)	0	0	(762,392)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	03/28/2022	03/28/2023	03/28/2023	Closing Purchase	4,707	21,819,110	4635.46	(1,641,126)	0	0	0	0		(1,628,334)	0	0	1,641,126	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	05/20/2022	05/19/2023	05/19/2023	Closing Purchase	8,787	35,755,357	4069.12	(2,684,297)	0	0	0	(1,079,571)		(1,620,089)	0	0	1,604,726	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	03/07/2022	03/07/2023	03/07/2023	Closing Purchase	2,789	12,105,850	4340.57	(915,389)	0	0	0	0		(892,935)	0	0	915,389	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	4,313	17,483,392	4053.65	(1,704,983)	0	0	0	(2,872,027)		(459,080)	0	0	(1,167,034)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	03/07/2022	03/07/2023	03/07/2023	Closing Purchase	3,165	13,619,565	4303.18	(1,104,345)	0	0	0	0		(1,071,098)	0	0	1,104,345	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale ..	04/07/2022	04/06/2023	04/06/2023	Closing Purchase	4,511	20,915,567	4636.57	(1,452,156)	0	0	0	0		(1,435,875)	0	0	1,452,156	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	03/28/2022	03/28/2023	03/28/2023	Closing Purchase	2,204	10,401,095	4719.19	(660,222)	0	0	0	0		(656,347)	0	0	660,222	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	6,690	27,423,983	4099.25	(2,371,705)	0	0	0	(2,936,509)		(892,914)	0	0	(564,804)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ....	09/07/2022	09/07/2023	09/07/2023	Closing Purchase	6,174	25,262,156	4091.7	(2,191,821)	0	0	0	(2,219,183)		(947,105)	0	0	(27,361)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	9,015	37,164,788	4122.55	(3,083,084)	0	0	0	(3,746,995)		(922,000)	0	0	(663,911)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	1,830	7,856,355	4293.09	(473,920)	0	0	0	0		(390,021)	0	0	473,920	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... RBC Capital Markets	01/07/2022	01/06/2023	01/06/2023	Closing Purchase	3,047	14,721,184	4831.37	(831,440)	0	0	0	0		(831,440)	0	0	831,440	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RH1GC71XB11	07/21/2022	07/21/2023	07/21/2023	Closing Purchase	69,589	302,632,819	4348.86	(15,579,382)	0	0	0	(13,046,546)		(10,526,430)	0	0	2,532,836	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ....	05/27/2022	05/26/2023	05/26/2023	Closing Purchase	7,633	32,304,841	4232.26	(2,743,883)	0	0	0	0		(2,210,700)	0	0	2,743,883	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley ....	08/05/2022	08/07/2023	08/07/2023	Closing Purchase	3,107	13,056,826	4202.39	(1,188,751)	0	0	0	(981,967)		(781,478)	0	0	206,783	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC .	08/05/2022	08/07/2023	08/07/2023	Closing Purchase	4,158	17,630,377	4240.11	(1,501,928)	0	0	0	(1,157,296)		(1,015,181)	0	0	344,632	0	0	0001

E19.39



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/21/2022	09/21/2023	09/21/2023	Closing Purchase	2,402	9,618,665	4004.44	(743,363)	0	(781,995)	0	(781,995)		(129,613)	0	0	(38,632)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2022	06/14/2023	06/14/2023	Closing Purchase	11,312	45,953,077	4062.33	(2,737,877)	0	(3,509,661)	0	(3,509,661)		(1,071,117)	0	0	(771,784)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2022	03/28/2023	03/28/2023	Closing Purchase	4,658	21,655,927	4649.19	(1,585,660)	0	0	0	0		(1,573,901)	0	0	1,585,660	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	16,043	74,898,671	4668.62	(4,262,356)	0	0	0	0		(4,233,192)	0	0	4,262,356	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2022	10/06/2023	10/06/2023	Closing Purchase	5,235	19,343,220	3694.98	(2,058,996)	0	(3,211,777)	0	(3,211,777)		287,985	0	0	(1,152,782)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Closing Purchase	7,949	36,052,213	4535.44	(2,191,531)	0	0	0	0		(2,182,081)	0	0	2,191,531	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	12/07/2023	Closing Purchase	1,272	5,348,722	4204.97	(363,264)	0	(484,149)	0	(484,149)		(93,250)	0	0	(120,884)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	5,903	24,119,717	4086.01	(2,224,811)	0	(3,739,787)	0	(3,739,787)		(615,402)	0	0	(1,514,976)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	7,014	33,177,553	4730.19	(1,640,106)	0	0	0	0		(1,630,848)	0	0	1,640,106	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/14/2022	01/13/2023	01/13/2023	Closing Purchase	3,206	15,952,190	4975.73	(601,243)	0	0	0	0		(601,243)	0	0	601,243	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/28/2022	10/27/2023	10/27/2023	Closing Purchase	6,899	27,370,955	3967.38	(2,789,030)	0	(1,034,781)	0	(1,034,781)		(710,152)	0	0	1,754,249	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2022	12/28/2023	12/28/2023	Closing Purchase	7,349	28,308,862	3852.07	(2,782,970)	0	(6,843,977)	0	(6,843,977)		216,073	0	0	(4,061,007)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/19/2022	08/21/2023	08/21/2023	Closing Purchase	33,304	145,049,910	4355.33	(11,699,046)	0	(1,480,030)	0	(1,480,030)		(8,750,297)	0	0	10,219,016	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	07/14/2022	07/14/2023	07/14/2023	Closing Purchase	5,490	21,183,769	3858.61	(1,999,050)	0	(3,551,162)	0	(3,551,162)		(463,305)	0	0	(1,552,112)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	63,735	308,501,619	4840.38	(11,576,392)	0	0	0	0		(11,526,744)	0	0	11,576,392	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Closing Purchase	6,449	29,097,566	4511.95	(1,859,304)	0	0	0	0		(1,850,449)	0	0	1,859,304	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	04/28/2023	Closing Purchase	2,708	11,980,923	4424.27	(919,009)	0	0	0	0		(866,940)	0	0	919,009	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/19/2022	08/21/2023	08/21/2023	Closing Purchase	56,729	260,866,805	4598.47	(12,916,087)	0	0	0	0		(10,825,327)	0	0	12,916,087	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/07/2022	07/07/2023	07/07/2023	Closing Purchase	6,598	26,274,754	3982.23	(2,337,753)	0	(2,749,519)	0	(2,749,519)		(978,753)	0	0	(411,785)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	5,070	20,653,304	4073.63	(1,947,513)	0	(3,274,814)	0	(3,274,814)		(533,989)	0	0	(1,327,301)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	6,489	30,022,591	4626.69	(1,870,799)	0	0	0	0		(1,855,993)	0	0	1,870,799	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2022	01/27/2023	01/27/2023	Closing Purchase	6,869	30,795,513	4483.26	(2,371,550)	0	0	0	0		(2,370,422)	0	0	2,371,550	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	5,291	21,463,418	4056.59	(1,999,072)	0	(2,548,146)	0	(2,548,146)		(559,399)	0	0	(549,074)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	5,289	21,588,799	4081.83	(1,957,800)	0	(223,460)	0	(223,460)		(1,377,895)	0	0	1,734,340	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	638	2,686,363	4210.6	(191,339)	0	0	0	0		(149,210)	0	0	191,339	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/28/2022	02/28/2023	02/28/2023	Closing Purchase	5,140	22,810,292	4437.8	(1,751,442)	0	0	0	0		(1,736,151)	0	0	1,751,442	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/18/2022	02/21/2023	02/21/2023	Closing Purchase	51,486	242,937,721	4718.52	(9,492,932)	0	0	0	0		(9,471,951)	0	0	9,492,932	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2022	04/21/2023	04/21/2023	Closing Purchase	58,505	278,900,356	4767.12	(12,126,437)	0	0	0	0		(11,953,867)	0	0	12,126,437	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/21/2022	12/21/2023	12/21/2023	Closing Purchase	84,164	355,803,310	4227.5	(19,970,552)	0	(43,702,157)	0	(43,702,157)		(2,173,162)	0	0	(23,731,605)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	61,563	265,055,187	4305.43	(15,509,868)	0	(14,329,404)	0	(14,329,404)		(5,594,086)	0	0	1,180,464	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/07/2022	12/07/2023	12/07/2023	Closing Purchase	6,424	25,774,437	4012.21	(2,495,179)	0	(3,683,393)	0	(3,683,393)		(532,112)	0	0	(1,188,215)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	05/20/2022	05/19/2023	05/19/2023	Closing Purchase	42,501	170,786,018	4018.4	(14,115,954)	0	(7,377,324)	0	(7,377,324)		(8,020,790)	0	0	6,738,631	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2022	09/28/2023	09/28/2023	Closing Purchase	3,398	13,017,670	3830.98	(1,238,893)	0	(1,592,711)	0	(1,592,711)		(23,048)	0	0	(353,817)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2022	07/28/2023	07/28/2023	Closing Purchase	4,964	20,508,667	4131.48	(1,818,740)	0	(2,237,523)	0	(2,237,523)		(1,059,899)	0	0	(418,783)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/28/2022	11/28/2023	11/28/2023	Closing Purchase	5,290	21,332,031	4032.52	(2,112,993)	0	(2,763,337)	0	(2,763,337)		(585,835)	0	0	(650,344)	0	0	0001

E19.40

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	7,268	29,816,171	4102.39	(2,669,863)	0	(4,485,519)	0	(4,485,519)		(746,819)	0	0	(1,815,656)	0	0	0001
9S8SS0W	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/14/2022	03/14/2023	03/14/2023	Closing Purchase	13,999	60,668,260	4527.82	(2,983,164)	0	0	0	0		(2,941,336)	0	0	2,983,164	0	0	0001
9S8CS1C	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/14/2022	01/13/2023	01/13/2023	Closing Purchase	5,643	26,628,188	4718.8	(1,838,199)	0	0	0	0		(1,838,199)	0	0	1,838,199	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2022	04/28/2023	04/28/2023	Closing Purchase	2,375	10,283,631	4329.95	(933,072)	0	0	0	0		(858,422)	0	0	933,072	0	0	0001
9S8SS0S	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	5,524	22,236,199	4025.38	(2,185,266)	0	0	0	0		(2,832,762)	0	0	(647,496)	0	0	0001
9S8SS0A	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2022	01/27/2023	01/27/2023	Closing Purchase	4,354	19,500,826	4478.83	(1,514,818)	0	0	0	0		(1,514,078)	0	0	1,514,818	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/21/2022	11/21/2023	11/21/2023	Closing Purchase	17,026	69,275,900	4068.83	(6,328,394)	0	0	0	0		(7,991,323)	0	0	(1,662,929)	0	0	0001
9S8SS0L	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/27/2022	05/26/2023	05/26/2023	Closing Purchase	5,746	24,165,607	4205.64	(2,149,213)	0	0	0	0		(1,702,743)	0	0	2,149,213	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/28/2022	10/27/2023	10/27/2023	Closing Purchase	2,470	9,753,166	3948.65	(1,023,706)	0	0	0	0		(416,738)	0	0	606,967	0	0	0001
9S8CS1F	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/20/2022	05/19/2023	05/19/2023	Closing Purchase	5,647	22,550,899	3993.43	(1,952,648)	0	0	0	0		(1,121,212)	0	0	831,436	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2022	06/28/2023	06/28/2023	Closing Purchase	6,839	26,626,963	3893.4	(2,444,947)	0	0	0	0		(3,306,383)	0	0	(861,436)	0	0	0001
9S8SS0B	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/12/2022	08/14/2023	08/14/2023	Closing Purchase	11,416	53,137,599	4654.66	(2,546,987)	0	0	0	0		(2,232,258)	0	0	2,546,987	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/07/2022	11/07/2023	11/07/2023	Closing Purchase	5,532	21,703,640	3923.29	(2,053,239)	0	0	0	0		(2,517,558)	0	0	(464,319)	0	0	0001
9S8SS0J	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	06/21/2022	06/21/2023	06/21/2023	Closing Purchase	38,476	149,214,160	3878.11	(12,933,977)	0	0	0	0		(18,760,128)	0	0	(5,826,151)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/28/2022	11/28/2023	11/28/2023	Closing Purchase	5,261	21,235,921	4036.48	(2,090,982)	0	0	0	0		(2,727,250)	0	0	(636,268)	0	0	0001
9S8SS0C	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/21/2022	09/21/2023	09/21/2023	Closing Purchase	4,315	16,592,297	3845.26	(1,700,699)	0	0	0	0		(2,091,653)	0	0	(390,954)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	10/21/2022	10/20/2023	10/20/2023	Closing Purchase	8,123	32,324,829	3979.42	(2,647,219)	0	0	0	0		(1,988,023)	0	0	(292,045)	0	0	0001
9S8SS0G	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2022	07/28/2023	07/28/2023	Closing Purchase	6,761	28,037,597	4146.96	(2,418,247)	0	0	0	0		(2,942,860)	0	0	(524,613)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	UBS	01/14/2022	01/13/2023	01/13/2023	Closing Purchase	4,330	20,537,407	4743.05	(1,347,923)	0	0	0	0		(1,347,923)	0	0	1,347,923	0	0	0001
9S8SS0T	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2022	06/07/2023	06/07/2023	Closing Purchase	4,970	20,986,670	4222.67	(1,836,121)	0	0	0	0		(222,923)	0	0	1,613,198	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2022	12/28/2023	12/28/2023	Closing Purchase	5,651	21,748,834	3848.67	(2,151,770)	0	0	0	0		(5,281,877)	0	0	(3,130,106)	0	0	0001
9S8SS0W	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/13/2022	05/12/2023	05/12/2023	Closing Purchase	3,324	13,518,542	4066.95	(1,257,983)	0	0	0	0		(189,900)	0	0	(873,504)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/06/2022	05/05/2023	05/05/2023	Closing Purchase	3,783	16,096,173	4254.87	(1,294,309)	0	0	0	0		(1,105,147)	0	0	1,294,309	0	0	0001
9S8SS0S	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	09/28/2022	09/28/2023	09/28/2023	Closing Purchase	7,984	30,251,057	3788.96	(3,094,717)	0	0	0	0		(4,077,748)	0	0	(983,031)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	5,993	27,230,454	4543.71	(2,009,892)	0	0	0	0		(1,987,952)	0	0	2,009,892	0	0	0001
9S8CS1C	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/07/2022	10/06/2023	10/06/2023	Closing Purchase	5,509	20,457,947	3713.55	(2,111,012)	0	0	0	0		(3,277,580)	0	0	(1,166,567)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2022	12/07/2023	12/07/2023	Closing Purchase	4,733	19,190,848	4054.69	(1,725,155)	0	0	0	0		(2,512,750)	0	0	(382,495)	0	0	0001
9S8SS0V	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	1,979	8,520,307	4305.36	(515,876)	0	0	0	0		(819,682)	0	0	(169,645)	0	0	0001
9S8SS0K	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/21/2022	09/21/2023	09/21/2023	Closing Purchase	5,604	21,729,398	3877.48	(2,106,805)	0	0	0	0		(2,535,922)	0	0	(284,650)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2022	01/27/2023	01/27/2023	Closing Purchase	5,281	23,734,610	4494.34	(1,788,168)	0	0	0	0		(1,787,371)	0	0	1,788,168	0	0	0001
9S8SS0J	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	1,588	6,845,153	4310.55	(410,141)	0	0	0	0		(649,492)	0	0	(135,520)	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	3,511	14,710,634	4189.87	(1,044,130)	0	0	0	0		(1,106,773)	0	0	(62,643)	0	0	0001
9S8CS1E	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/14/2022	04/14/2023	04/14/2023	Closing Purchase	9,809	46,749,302	4765.96	(2,002,689)	0	0	0	0		(1,978,677)	0	0	2,002,689	0	0	0001
S&P 500 OTC Call Option	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	03/21/2022	03/21/2023	03/21/2023	Closing Purchase	33,527	154,057,236	4595.02	(10,264,398)	0	0	0	0		(10,173,092)	0	0	10,264,398	0	0	0001
9S8CS0B	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	3,947	1,384,331	350.73	(3,001)	0	0	0	0		(2,183)	0	0	3,001	0	0	0001
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	3,947	1,384,331	350.73	(3,001)	0	0	0	0		(2,183)	0	0	3,001	0	0	0001
9US8S0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2022	09/14/2023	09/14/2023	Closing Purchase	3,947	1,384,331	350.73	(3,001)	0	0	0	0		(2,183)	0	0	3,001	0	0	0001

E19.41

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	10/14/2022	10/13/2023	10/13/2023	Closing Purchase	3,501	1,195,276	341.41	(2,591)	0	0	0	0	502	0	0	0	2,591	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	06/14/2022	06/14/2023	06/14/2023	Closing Purchase	1,724	603,710	350.16	(1,307)	0	0	0	0	(1,202)	0	0	0	1,307	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	08/14/2023	Closing Purchase	287	102,757	358.04	(81)	0	0	0	0	(69)	0	0	0	81	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	12/14/2022	12/14/2023	12/14/2023	Closing Purchase	4,992	1,724,237	345.4	(959)	0	0	0	0	2,900	0	0	0	959	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	11/14/2022	11/14/2023	11/14/2023	Closing Purchase	1,408	483,648	343.5	(1,141)	0	0	0	0	18	0	0	0	1,141	0	0	0001	
US Pacesetter Option	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. C2RNE81BXP4R0TD8PU41	07/14/2022	07/14/2023	07/14/2023	Closing Purchase	300	105,825	352.75	(250)	0	0	0	0	(230)	0	0	0	250	0	0	0001	
050999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(980,680,483)	(1,100,841)	(721,086,065)	0	(721,086,065)	XXX	(514,490,985)	0	0	260,695,253	0	0	XXX	
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(980,680,483)	(1,100,841)	(721,086,065)	0	(721,086,065)	XXX	(514,490,985)	0	0	260,695,253	0	0	XXX	
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
070999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
077999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
084999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
091999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
092999999. Total Written Options - Call Options and Warrants												(980,680,483)	(1,100,841)	(721,086,065)	0	(721,086,065)	XXX	(514,490,985)	0	0	260,695,253	0	0	XXX	
093999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
094999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
095999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
096999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
097999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
098999999. Total Written Options												(980,680,483)	(1,100,841)	(721,086,065)	0	(721,086,065)	XXX	(514,490,985)	0	0	260,695,253	0	0	XXX	
BROOKFIELD ASSET MGMT	Variable Rate Interest Rate Swap-R SLF63C4	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	01/22/2015	01/15/2025	06/27/2023	Swap Close	0	2,700,000	5.06161	0	0	123,740	0	123,740	0	0	0	0	123,740	0	0	0/0	
BROOKFIELD ASSET MGMT	Fixed Rate Interest Rate Swap-P SLF63C4	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	01/22/2015	01/15/2025	06/27/2023	Swap Close	0	2,700,000	-2.025	0	0	0	0	0	0	0	0	0	0	0	0	0/0	
BROOKFIELD ASSET MGMT	Variable Rate Interest Rate Swap-R SLYBHD	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	01/22/2015	01/15/2025	07/14/2023	Swap Close	0	2,700,000	4.07914	0	0	0	72,228	0	0	0	0	0	0	0	0	0/0	
BROOKFIELD ASSET MGMT	Fixed Rate Interest Rate Swap-P SLYBHD	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	01/22/2015	01/15/2025	07/14/2023	Swap Close	0	2,700,000	-2.025	0	0	0	(29,768)	0	0	0	0	0	0	0	0	0/0	
CITIGROUP COMMERCIAL MORT	Variable Rate Interest Rate Swap-R SL61ONDZ	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	02/05/2015	07/10/2024	06/27/2023	Swap Close	0	4,850,000	5.07161	0	0	169,942	0	169,942	0	0	0	0	0	169,942	0	0	0/0
CITIGROUP COMMERCIAL MORT	Fixed Rate Interest Rate Swap-P SL61ONDZ	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	02/05/2015	07/10/2024	06/27/2023	Swap Close	0	4,850,000	-1.9205	0	0	0	0	0	0	0	0	0	0	0	0	0/0	
CITIGROUP COMMERCIAL MORT	Variable Rate Interest Rate Swap-R SLYB439	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	02/05/2015	07/10/2024	07/10/2023	Swap Close	0	4,850,000	5.2111	0	0	126,364	0	0	0	0	0	0	0	0	0	0/0	
CITIGROUP COMMERCIAL MORT	Fixed Rate Interest Rate Swap-P SLYB439	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	02/05/2015	07/10/2024	07/10/2023	Swap Close	0	4,850,000	-1.9205	0	0	(48,125)	0	0	0	0	0	0	0	0	0	0/0	
CML 6400 Goldsboro 210676	Variable Rate Interest Rate Swap-R SLRTLF2B	B	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	11/06/2014	11/10/2024	06/27/2023	Swap Close	0	9,250,000	5.06	0	0	312,431	0	312,431	0	0	0	0	0	312,431	0	0	0/0
CML 6400 Goldsboro 210676	Fixed Rate Interest Rate Swap-P SLRTLF2B	B	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	11/06/2014	11/10/2024	06/27/2023	Swap Close	0	9,250,000	-2.5225	0	0	0	0	0	0	0	0	0	0	0	0	0/0	
CML 6400 Goldsboro 210676	Variable Rate Interest Rate Swap-R SL32217D	B	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	11/06/2014	11/10/2024	08/09/2023	Swap Close	0	9,250,000	5.33686	0	0	226,143	0	0	0	0	0	0	0	0	0	0/0	
CML 6400 Goldsboro 210676	Fixed Rate Interest Rate Swap-P SL32217D	B	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	11/06/2014	11/10/2024	08/09/2023	Swap Close	0	9,250,000	-2.5225	0	0	(83,610)	0	0	0	0	0	0	0	0	0	0/0	
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLRRLF7V	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A	D	Interest Rate	CME Group Inc .. 5493003SMGZR9SHXL96	02/05/2015	03/10/2024	06/28/2023	Swap Close	0	5,850,000	5.31161	0	0	105,494	0	209,169	0	0	0	0	0	105,494	0	0	0/0

E19.42

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLR1L7V	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	02/05/2015	03/10/2024	06/28/2023	Swap Close	0	5,850,000	-1.8985	0	0	0	0	0		0	0	0	0	0	0	0/0	
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SL6JP102E	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	02/05/2015	11/10/2024	06/27/2023	Swap Close	0	9,400,000	5.32161	0	0	379,326	0	379,326		0	0	0	0	379,326	0	0	0/0
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SL6JP102E	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	02/05/2015	11/10/2024	06/27/2023	Swap Close	0	9,400,000	-1.9425	0	0	0	0	0		0	0	0	0	0	0	0	0/0
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SL6JP102E	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	02/05/2015	11/10/2024	08/09/2023	Swap Close	0	9,400,000	5.33686	0	0	0	266,256	0		0	0	0	0	0	0	0	0/0
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SL6JP102E	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	02/05/2015	11/10/2024	08/09/2023	Swap Close	0	9,400,000	-1.9425	0	0	0	(65,430)	0		0	0	0	0	0	0	0	0/0
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SL6JP102E	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	02/05/2015	03/10/2024	09/08/2023	Swap Close	0	5,850,000	5.12471	0	0	0	209,288	0		0	0	0	0	0	0	0	0/0
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SL6JP102E	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	02/05/2015	03/10/2024	09/08/2023	Swap Close	0	5,850,000	-1.8985	0	0	0	(75,276)	0		(163,684)	0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLR1L7L2L	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	06/28/2023	06/30/2028	06/28/2023	Swap Close	0	8,100,000	5.31161	0	0	0	571,534	0	1,136,479		0	0	0	571,534	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLR1L7L2L	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	06/28/2023	06/30/2028	06/28/2023	Swap Close	0	8,100,000	-2.309	0	0	7,092	0	0		0	0	0	(7,092)	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SL6BO1096	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	10/13/2015	05/20/2025	08/18/2023	Swap Close	0	4,250,000	5.37914	0	0	0	115,410	0		0	0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SL6BO1096	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	10/13/2015	05/20/2025	08/18/2023	Swap Close	0	4,250,000	-2.008	0	0	0	(32,714)	0		0	0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLF638G1	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	11/03/2015	01/01/2027	06/27/2023	Swap Close	0	10,000,000	5.09161	0	0	0	583,183	0	1,160,512		0	0	0	583,183	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLF638G1	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	11/03/2015	01/01/2027	06/27/2023	Swap Close	0	10,000,000	-2.229	0	0	0	0	0		0	0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLF63C10	KANSAS ST DEV FIN AUTH REVENUE 485429199	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	08/12/2015	04/15/2026	06/27/2023	Swap Close	0	5,300,000	5.06161	0	0	0	313,302	0	313,302		0	0	0	313,302	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLF63C10	KANSAS ST DEV FIN AUTH REVENUE 485429199	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	08/12/2015	04/15/2026	06/27/2023	Swap Close	0	5,300,000	-2.231	0	0	0	0	0		0	0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLF63CE7	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	06/28/2023	12/15/2023	06/28/2023	Swap Close	0	9,125,000	5.31161	0	0	0	78,872	0	156,652		0	0	0	78,872	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLF63CE7	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	06/28/2023	12/15/2023	06/28/2023	Swap Close	0	9,125,000	-2.098	0	0	1,406	0	0		0	0	0	(1,406)	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLR1L7F3M	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	09/09/2015	02/14/2026	06/27/2023	Swap Close	0	3,600,000	5.31161	0	0	0	199,848	0	199,848		0	0	0	199,848	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLR1L7F3M	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	09/09/2015	02/14/2026	06/27/2023	Swap Close	0	3,600,000	-2.244	0	0	0	0	0		0	0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SL610NGK	OAKLAND CA PENSN OBLG 672319CEB	D	Interest Rate	London Clearing House 54930003523DHK2T4A54	01/07/2016	12/15/2023	06/28/2023	Swap Close	0	4,500,000	5.31161	0	0	0	76,145	0	150,792		0	0	0	76,145	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SL610NGK	OAKLAND CA PENSN OBLG 672319CEB	D	Interest Rate	London Clearing House 54930003523DHK2T4A54	01/07/2016	12/15/2023	06/28/2023	Swap Close	0	4,500,000	-1.926	0	0	0	(3,130)	0		0	0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SL610NGK	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc 5493003SMGZP9SHXL96	11/03/2015	01/01/2027	09/29/2023	Swap Close	0	10,000,000	5.17657	0	0	0	35,601	0	331,225		0	0	0	35,601	0	0	0/0

E19.43

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP949	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/03/2015	01/01/2027	09/29/2023	Swap Close	0	10,000,000	-2.229	0	0	0	(110,831)	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLRITLEYT	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/07/2015	05/01/2025	06/27/2023	Swap Close	0	10,500,000	5.07161	0	0	507,840	0	1,009,611		0	0	0	507,840	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLRITLEYT	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/07/2015	05/01/2025	06/27/2023	Swap Close	0	10,500,000	-2.029	0	0	0	0	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLRTLF33	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/13/2015	05/20/2025	06/27/2023	Swap Close	0	4,250,000	5.31161	0	0	207,201	0	207,201		0	0	0	207,201	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLRTLF33	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/13/2015	05/20/2025	06/27/2023	Swap Close	0	4,250,000	-2.008	0	0	0	0	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP110	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/03/2015	01/08/2028	06/27/2023	Swap Close	0	10,000,000	4.81	0	0	747,144	0	1,483,578		0	0	0	747,144	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP110	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/03/2015	01/08/2028	06/27/2023	Swap Close	0	10,000,000	-2.289	0	0	0	0	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSBV	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/07/2015	05/01/2025	07/31/2023	Swap Close	0	10,500,000	5.29914	0	0	0	307,737	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSBV	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/07/2015	05/01/2025	07/31/2023	Swap Close	0	10,500,000	-2.029	0	0	0	(124,868)	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP91C	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/03/2015	01/08/2028	07/07/2023	Swap Close	0	10,000,000	5.211	0	0	0	293,851	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP91C	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/03/2015	01/08/2028	07/07/2023	Swap Close	0	10,000,000	-2.289	0	0	0	(120,172)	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLUBV29T	KANSAS ST DEV FIN AUTH REVENUE 485429199	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	08/12/2015	04/15/2026	07/14/2023	Swap Close	0	5,300,000	5.26029	0	0	0	111,562	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLUBV29T	KANSAS ST DEV FIN AUTH REVENUE 485429199	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	08/12/2015	04/15/2026	07/14/2023	Swap Close	0	5,300,000	-2.231	0	0	0	(33,831)	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOP49	OAKLAND CA PENSN OBLG 672319CEB	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	01/07/2016	12/15/2023	09/14/2023	Swap Close	0	4,500,000	4.86629	0	0	0	100,242	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOP49	OAKLAND CA PENSN OBLG 672319CEB	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	01/07/2016	12/15/2023	09/14/2023	Swap Close	0	4,500,000	-1.926	0	0	0	(39,463)	0		(131,193)	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/03/2015	06/30/2028	09/28/2023	Swap Close	0	8,000,000	5.15914	0	0	0	264,837	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/03/2015	06/30/2028	09/28/2023	Swap Close	0	8,000,000	-2.309	0	0	0	(91,847)	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOO1P	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	09/09/2015	02/14/2026	08/11/2023	Swap Close	0	3,600,000	5.32071	0	0	0	112,702	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOO1P	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	09/09/2015	02/14/2026	08/11/2023	Swap Close	0	3,600,000	-2.244	0	0	0	(49,368)	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPD93	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/06/2015	12/15/2023	09/14/2023	Swap Close	0	9,000,000	4.86629	0	0	0	285,725	0		0	0	0	0	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPD93	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	11/06/2015	12/15/2023	09/14/2023	Swap Close	0	9,000,000	-2.098	0	0	0	(86,018)	0		(248,275)	0	0	0	0	0	0/0
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLRITLEUB	OAKLAND CA REDEV SUCCESSOR AGY 67232TAI5	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	08/10/2015	09/01/2025	06/27/2023	Swap Close	0	550,000	5.322	0	0	0	24,618	0		0	0	0	24,618	0	0	0/0
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLRITLEUB	OAKLAND CA REDEV SUCCESSOR AGY 67232TAI5	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	08/10/2015	09/01/2025	06/27/2023	Swap Close	0	550,000	-2.337	0	0	0	0	0		0	0	0	0	0	0	0/0

E19.44

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBPM45	D	Interest Rate	London Clearing House	11/18/2015	12/01/2025	08/31/2023	Swap Close	0	8,500,000	4.96243	0	0	0	351,300	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBPM45	D	Interest Rate	London Clearing House	11/18/2015	12/01/2025	08/31/2023	Swap Close	0	8,500,000	-2.142	0	0	0	(239,713)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBOTMV	D	Interest Rate	CME Group Inc	10/08/2015	08/01/2025	07/31/2023	Swap Close	0	7,500,000	5.29914	0	0	0	219,390	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBOTMV	D	Interest Rate	CME Group Inc	10/08/2015	08/01/2025	07/31/2023	Swap Close	0	7,500,000	-2.07	0	0	0	(90,563)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLUBUY6T	D	Interest Rate	CME Group Inc	08/10/2015	09/01/2023	08/31/2023	Swap Close	0	850,000	4.96243	0	0	0	30,578	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLUBUY6T	D	Interest Rate	CME Group Inc	08/10/2015	09/01/2023	08/31/2023	Swap Close	0	850,000	-2.176	0	0	0	(12,331)	0		(15,868)	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBOTMP	D	Interest Rate	CME Group Inc	10/08/2015	09/28/2025	09/27/2023	Swap Close	0	8,750,000	5.10143	0	0	0	337,324	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBOTMP	D	Interest Rate	CME Group Inc	10/08/2015	09/28/2025	09/27/2023	Swap Close	0	8,750,000	-2.08	0	0	0	(134,983)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLRTLP25	D	Interest Rate	CME Group Inc	06/22/2015	07/15/2025	06/27/2023	Swap Close	0	8,250,000	5.06161	0	0	0	380,109	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLRTLP25	D	Interest Rate	CME Group Inc	06/22/2015	07/15/2025	06/27/2023	Swap Close	0	8,250,000	-2.48	0	0	0	0	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBGTYR	B	Interest Rate	CME Group Inc	04/23/2015	06/30/2027	09/28/2023	Swap Close	0	10,000,000	5.15914	0	0	0	2,266	334,237	2,266	0	0	0	0	2,266	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBGTYR	B	Interest Rate	CME Group Inc	04/23/2015	06/30/2027	09/28/2023	Swap Close	0	10,000,000	-2.1805	0	0	0	(108,419)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLUBUY7B	D	Interest Rate	CME Group Inc	08/10/2015	09/01/2025	08/31/2023	Swap Close	0	550,000	4.96243	0	0	0	19,786	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLUBUY7B	D	Interest Rate	CME Group Inc	08/10/2015	09/01/2025	08/31/2023	Swap Close	0	550,000	-2.337	0	0	0	(8,569)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLF632C	D	Interest Rate	CME Group Inc	08/03/2015	08/15/2025	06/27/2023	Swap Close	0	1,650,000	5.32071	0	0	0	79,522	0		79,522	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLF632C	D	Interest Rate	CME Group Inc	08/03/2015	08/15/2025	06/27/2023	Swap Close	0	1,650,000	-2.255	0	0	0	0	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SL61ONCU	B	Interest Rate	CME Group Inc	04/23/2015	06/30/2027	06/27/2023	Swap Close	0	10,000,000	5.10161	0	0	0	645,055	0		1,283,861	0	0	0	645,055	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SL61ONCU	B	Interest Rate	CME Group Inc	04/23/2015	06/30/2027	06/27/2023	Swap Close	0	10,000,000	-2.1805	0	0	0	0	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SL6JPIWX	D	Interest Rate	London Clearing House	08/10/2015	09/01/2024	06/27/2023	Swap Close	0	850,000	5.06	0	0	0	25,559	0		0	0	0	0	25,559	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SL6JPIWX	D	Interest Rate	London Clearing House	08/10/2015	09/01/2024	06/27/2023	Swap Close	0	850,000	-2.265	0	0	0	0	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBLEFM	D	Interest Rate	CME Group Inc	06/22/2015	07/15/2025	07/14/2023	Swap Close	0	8,250,000	5.26029	0	0	0	220,695	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Fixed Rate Interest Rate Swap-P SLYBLEFM	D	Interest Rate	CME Group Inc	06/22/2015	07/15/2025	07/14/2023	Swap Close	0	8,250,000	-2.48	0	0	0	(111,393)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC	Variable Rate Interest Rate Swap-R SLYBZ9M	D	Interest Rate	CME Group Inc	08/03/2015	08/15/2025	08/14/2023	Swap Close	0	1,650,000	5.32071	0	0	0	51,775	0		0	0	0	0	0	0	0/0

E19.45

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYB2M	Bristol-Myers Squibb Co 110122BN7	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	08/03/2015	08/15/2025	08/14/2023	Swap Close	0	1,650,000	-2.255	0	0	0	(23,152)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SL61ONDQ	AP MOELLER-MAERSK A/S 002030AD9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/08/2015	09/28/2025	06/27/2023	Swap Close	0	8,750,000	5.31161	0	0	429,357	0	429,357		0	0	0	429,357	0	0	0/0
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SL61ONDQ	AP MOELLER-MAERSK A/S 002030AD9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/08/2015	09/28/2025	06/27/2023	Swap Close	0	8,750,000	-2.08	0	0	0	0	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SL6JP170	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/28/2023	12/01/2025	06/28/2023	Swap Close	0	8,600,000	5.06	0	0	506,897	34,697	1,503,034		0	0	0	506,897	0	0	0/0
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SL6JP170	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/28/2023	12/01/2025	06/28/2023	Swap Close	0	8,600,000	-2.142	0	6,080	0	(13,655)	0		0	0	0	(6,080)	0	0	0/0
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-P SLUBU175	OAKLAND CA REDEV SUCCESSOR AGY 67232TA7	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	08/31/2023	Swap Close	0	850,000	4.96243	0	0	0	30,578	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLUBU175	OAKLAND CA REDEV SUCCESSOR AGY 67232TA7	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	08/31/2023	Swap Close	0	850,000	-2.265	0	0	0	(12,835)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-P SLRTLEYK	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/08/2015	08/01/2025	06/27/2023	Swap Close	0	7,500,000	5.07161	0	0	386,614	0	386,614		0	0	0	386,614	0	0	0/0
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLRTLEYK	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	10/08/2015	08/01/2025	06/27/2023	Swap Close	0	7,500,000	-2.07	0	0	0	0	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBBIQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	01/22/2015	10/30/2024	07/28/2023	Swap Close	0	4,500,000	5.27271	0	0	0	105,763	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC Rate Interest Rate Swap-P SLYBBIQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	01/22/2015	10/30/2024	07/28/2023	Swap Close	0	4,500,000	-2.01	0	0	0	(28,894)	0		0	0	0	0	0	0	0/0
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLF63C2S	49338LAB9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	01/22/2015	10/30/2024	06/27/2023	Swap Close	0	4,500,000	5.07161	0	0	0	180,276	0		0	0	0	180,276	0	0	0/0
JP MORGAN SECURITIES LLC Rate Interest Rate Swap-P SLF63C2S	49338LAB9	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	01/22/2015	10/30/2024	06/27/2023	Swap Close	0	4,500,000	-2.01	0	0	0	0	0		0	0	0	0	0	0	0/0
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLURP2X8	502431AC3	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	12/11/2014	05/28/2024	08/28/2023	Swap Close	0	4,500,000	5.37914	0	0	0	127,539	0		0	0	0	0	0	0	0/0
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLURP2X8	502431AC3	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	12/11/2014	05/28/2024	08/28/2023	Swap Close	0	4,500,000	-2.273	0	0	0	(42,335)	0		0	0	0	0	0	0	0/0
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLGJP106	502431AK5	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	12/11/2014	05/28/2024	06/27/2023	Swap Close	0	4,500,000	5.322	0	0	0	107,684	0		0	0	0	107,684	0	0	0/0
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLGJP106	502431AK5	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	12/11/2014	05/28/2024	06/27/2023	Swap Close	0	4,500,000	-2.273	0	0	0	0	0		0	0	0	0	0	0	0/0
MORGAN STANLEY BAIL TRUST Variable Rate Interest Rate Swap-R SLF63C3A	MORGAN STANLEY BAIL TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PB11	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	02/05/2015	11/15/2024	06/27/2023	Swap Close	0	3,750,000	5.31161	0	0	0	151,644	0		0	0	0	151,644	0	0	0/0
MORGAN STANLEY BAIL TRUST Fixed Rate Interest Rate Swap-P SLF63C3A	MORGAN STANLEY BAIL TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PB11	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	02/05/2015	11/15/2024	06/27/2023	Swap Close	0	3,750,000	-1.9425	0	0	0	0	0		0	0	0	0	0	0	0/0
MORGAN STANLEY BAIL TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAIL TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PB11	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	02/05/2015	11/15/2024	08/14/2023	Swap Close	0	3,750,000	4.86357	0	0	0	99,460	0		0	0	0	0	0	0	0/0
MORGAN STANLEY BAIL TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAIL TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PB11	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	02/05/2015	11/15/2024	08/14/2023	Swap Close	0	3,750,000	-1.9425	0	0	0	(27,114)	0		0	0	0	0	0	0	0/0
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLURP2IWI	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	12/11/2014	11/15/2024	08/14/2023	Swap Close	0	4,400,000	5.32071	0	0	0	112,657	0		0	0	0	0	0	0	0/0
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLURP2IWI	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc 5493003SMGZ99SHXL96	12/11/2014	11/15/2024	08/14/2023	Swap Close	0	4,400,000	-2.31	0	0	0	(37,833)	0		0	0	0	0	0	0	0/0

E19.46

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Oceaneering Intl Inc	Oceaneering Intl Inc	D	Interest Rate	ONE Group Inc	12/11/2014	11/15/2024	06/27/2023	Swap Close	0	4,400,000	5.322	0	0	158,788	0	158,788		0	0	0	158,788	0	0	0/0
Variable Rate Interest Rate Swap-R SLRFL3Y	675232AA0																							
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLRFL3Y	Oceaneering Intl Inc	D	Interest Rate	ONE Group Inc	12/11/2014	11/15/2024	06/27/2023	Swap Close	0	4,400,000	-2.31	0	0	0	0	0		0	0	0	0	0	0	0/0
Office Properties Income Variable Rate Interest Rate Swap-R SLRFL3Y	Office Properties Income Trust 81618TAC4	D	Interest Rate	ONE Group Inc	02/15/2015	02/01/2025	06/27/2023	Swap Close	0	4,250,000	5.07161	0	0	192,283	0	192,283		0	0	0	192,283	0	0	0/0
Office Properties Income Fixed Rate Interest Rate Swap-P SLRFL3Y	Office Properties Income Trust 81618TAC4	D	Interest Rate	ONE Group Inc	02/15/2015	02/01/2025	06/27/2023	Swap Close	0	4,250,000	-1.9565	0	0	0	0	0		0	0	0	0	0	0	0/0
Office Properties Income Variable Rate Interest Rate Swap-R SLYBD47B	Office Properties Income Trust 81618TAC4	D	Interest Rate	ONE Group Inc	02/05/2015	02/01/2025	07/31/2023	Swap Close	0	4,250,000	5.29914	0	0	124,321	0	124,321		0	0	0	124,321	0	0	0/0
Office Properties Income Fixed Rate Interest Rate Swap-P SLYBD47B	Office Properties Income Trust 81618TAC4	D	Interest Rate	ONE Group Inc	02/05/2015	02/01/2025	07/31/2023	Swap Close	0	4,250,000	-1.9565	0	0	0	0	(48,505)		0	0	0	0	0	0	0/0
Preston Hollow Variable Rate Interest Rate Swap-R SL325MM	Preston Hollow Series A 69431*AA2	D	Interest Rate	ONE Group Inc	02/17/2022	03/03/2027	06/27/2023	Swap Close	0	3,700,000	4.55	0	0	294,916	146,498	294,916		0	0	0	294,916	0	0	0/0
Preston Hollow Fixed Rate Interest Rate Swap-P SL325MM	Preston Hollow Series A 69431*AA2	D	Interest Rate	ONE Group Inc	02/17/2022	03/03/2027	06/27/2023	Swap Close	0	3,700,000	-1.695	0	0	0	0	(30,661)		0	0	0	0	0	0	0/0
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBHPA	Southwestern Energy Co 845467AL3	D	Interest Rate	ONE Group Inc	01/22/2015	01/23/2025	07/21/2023	Swap Close	0	8,750,000	5.27271	0	0	0	243,098	0		0	0	0	0	0	0	0/0
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBHPA	Southwestern Energy Co 845467AL3	D	Interest Rate	ONE Group Inc	01/22/2015	01/23/2025	07/21/2023	Swap Close	0	8,750,000	-2.026	0	0	0	(98,486)	0		0	0	0	0	0	0	0/0
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLF63C26	Southwestern Energy Co 845467AL3	D	Interest Rate	ONE Group Inc	01/22/2015	01/23/2025	06/27/2023	Swap Close	0	8,750,000	4.8	0	0	398,231	0	398,231		0	0	0	398,231	0	0	0/0
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLF63C26	Southwestern Energy Co 845467AL3	D	Interest Rate	ONE Group Inc	01/22/2015	01/23/2025	06/27/2023	Swap Close	0	8,750,000	-2.026	0	0	0	0	0		0	0	0	0	0	0	0/0
CASH MARGIN				CASH	12/31/2022	12/20/2023	12/20/2023	CASH	0	0	0	0	0	4,609,369	0	0		0	0	0	0	0	0	0/0
099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												0	4,623,947	8,375,423	3,358,417	12,651,452	XXX	(559,020)	0	0	8,360,845	0	0	XXX
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	4,623,947	8,375,423	3,358,417	12,651,452	XXX	(559,020)	0	0	8,360,845	0	0	XXX
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
116999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
122999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
128999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
134999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
135999999. Total Swaps - Interest Rate												0	4,623,947	8,375,423	3,358,417	12,651,452	XXX	(559,020)	0	0	8,360,845	0	0	XXX
136999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
137999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
138999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
139999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
140999999. Total Swaps												0	4,623,947	8,375,423	3,358,417	12,651,452	XXX	(559,020)	0	0	8,360,845	0	0	XXX
147999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
150999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												447,723,778	8,233,541	434,717,222	3,358,417	438,993,251	XXX	201,340,055	0	0	(17,474,354)	0	0	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
170999999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
171999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
172999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
173999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
175999999. Totals												447,723,778	8,233,541	434,717,222	3,358,417	438,993,251	XXX	201,340,055	0	0	(17,474,354)	0	0	XXX

(a)	Code	Description of Hedged Risk(s)
-----	------	-------------------------------

E19.47



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001 .....	The hedge effectiveness cannot be measured at inception. At 12/31/2023 The change in fair value of the derivative hedging instrument is 100.6% 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. ....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point		
ESH4	11	2,651,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME		SNZ20JLFPK8MNNCLQOF39	12/12/2023	4,676.5000	4,820.0000	1,816.333	1,816.333	78.925	0	0	0	78.925	129.800	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													1,816.333	1,816.333	78.925	0	0	0	78.925	129.800	XXX	XXX	
1579999999. Subtotal - Long Futures													1,816.333	1,816.333	78.925	0	0	0	78.925	129.800	XXX	XXX	
1649999999. Subtotal - Short Futures													0	0	0	0	0	0	0	0	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													1,816.333	1,816.333	78.925	0	0	0	78.925	129.800	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other													0	0	0	0	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals													1,816.333	1,816.333	78.925	0	0	0	78.925	129.800	XXX	XXX	

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	1,385,898	693,040	1,737,408
Total Net Cash Deposits	1,385,898	693,040	1,737,408

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness cannot be measured at inception. At 12/31/2023 The change in fair value of the derivative hedging instrument is 100.6% 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.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
ESH3	20	3,920,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2023	CME	SNZ20JLFLK8MNNCL00F39	12/14/2022	4,079.7500	03/15/2023	Closing Sale	(159,250)	(159,250)	0	0	0001	50
ESH3	13	2,548,325	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2023	CME	SNZ20JLFLK8MNNCL00F39	12/14/2022	4,079.2500	03/15/2023	Closing Sale	(103,188)	(103,188)	0	0	0001	50
ESM3	20	4,369,750	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	SNZ20JLFLK8MNNCL00F39	03/15/2023	3,951.8500	06/13/2023	Closing Sale	417,900	417,900	0	0	0001	50
ESM3	3	655,613	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	SNZ20JLFLK8MNNCL00F39	03/15/2023	3,951.8500	06/13/2023	Closing Sale	62,835	62,835	0	0	0001	50
ESM3	10	2,185,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	SNZ20JLFLK8MNNCL00F39	03/15/2023	3,951.8500	06/13/2023	Closing Sale	209,575	209,575	0	0	0001	50
ESM3	10	2,185,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	SNZ20JLFLK8MNNCL00F39	05/09/2023	4,136.7500	06/13/2023	Closing Sale	117,125	117,125	0	0	0001	50
ESU3	20	4,472,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME	SNZ20JLFLK8MNNCL00F39	06/13/2023	4,415.7500	09/11/2023	Closing Sale	56,500	56,500	0	0	0001	50
ESU3	7	1,565,025	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME	SNZ20JLFLK8MNNCL00F39	06/13/2023	4,416.0000	09/11/2023	Closing Sale	19,425	19,425	0	0	0001	50
ESU3	11	2,459,463	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME	SNZ20JLFLK8MNNCL00F39	09/06/2023	4,465.0000	09/11/2023	Closing Sale	3,713	3,713	0	0	0001	50
ESZ3	12	2,599,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFLK8MNNCL00F39	09/11/2023	4,520.5000	10/06/2023	Closing Sale	(112,800)	(112,800)	0	0	0001	50
ESZ3	8	1,733,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFLK8MNNCL00F39	09/11/2023	4,520.7500	10/06/2023	Closing Sale	(75,300)	(75,300)	0	0	0001	50
ESZ3	7	1,516,463	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFLK8MNNCL00F39	09/11/2023	4,521.0000	10/06/2023	Closing Sale	(65,888)	(65,888)	0	0	0001	50
ESZ3	11	2,543,888	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFLK8MNNCL00F39	09/11/2023	4,520.2500	12/12/2023	Closing Sale	57,750	57,750	0	0	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														428,397	428,397	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														428,397	428,397	0	0	XXX	XXX
ESH3	8	1,568,200	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2023	CME	SNZ20JLFLK8MNNCL00F39	12/14/2022	4,078.7500	03/15/2023	Closing Purchase	63,300	63,300	0	0	0001	50
ESH3	1	196,025	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2023	CME	SNZ20JLFLK8MNNCL00F39	12/14/2022	4,078.7500	03/15/2023	Closing Purchase	7,913	7,913	0	0	0001	50
ESM3	1	218,538	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	SNZ20JLFLK8MNNCL00F39	03/15/2023	3,951.5000	06/13/2023	Closing Purchase	(20,963)	(20,963)	0	0	0001	50
ESM3	8	1,748,300	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME	SNZ20JLFLK8MNNCL00F39	03/15/2023	3,951.8000	06/13/2023	Closing Purchase	(167,580)	(167,580)	0	0	0001	50
ESU3	9	2,009,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME	SNZ20JLFLK8MNNCL00F39	06/13/2023	4,416.2500	09/06/2023	Closing Purchase	(21,938)	(21,938)	0	0	0001	50
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(139,269)	(139,268)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(139,269)	(139,268)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														289,128	289,129	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														289,128	289,129	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness cannot be measured at inception. At 12/31/2023 The change in fair value of the derivative hedging instrument is 100.6% 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.

E21



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest  
**SCHEDULE DB - PART D - SECTION 2**  
 Collateral for Derivative Instruments Open December 31 of Current Year

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	Cash	ZBUT11V806EZRVTWT807	Cash	1,737,408	1,737,408	1,737,408		V
CBOE	Cash	529900RLNSGA90UPEH54	Cash	1,305,476	1,305,476	1,305,476		V
0199999999 - Total				3,042,884	3,042,884	3,042,884	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	2,240,271	2,498,000	XXX	08/15/2029	I
Bank of America	Treasury	EYKN6VOZCB8VD91ULB80	United States Treasury 0 5/8% Due 8/15/2030 FA15	23,468,850	28,807,000	XXX	08/15/2030	I
Bank of America	Treasury	EYKN6VOZCB8VD91ULB80	United States Treasury 1 5/8% Due 5/15/2031 MN15	51,998,007	60,377,000	XXX	05/15/2031	I
Barclays Bank PLC	Cash	65GSEF7VJP5170UK5573	Cash	81,778,000	81,778,000	XXX		V
Credit Suisse FB Int	Cash	E58DKGMJYYJLN8C3868	Cash	2,978,027	2,978,027	XXX		V
RBC Capital Markets	Cash	ES71P3U3RH1GC71XBU11	Cash	75,897,000	75,897,000	XXX		V
Societe Generale	Cash	02PNE8IBXP4R0TD8PL41	Cash	111,943,000	111,943,000	XXX		V
Morgan Stanley	Cash	4PQUHNGJPFQFN388653	Cash	125,698,000	125,698,000	XXX		V
Citigroup	Cash	5493008G0WIFHX1U08231	Cash	3,613,000	3,613,000	XXX		V
UBS	Cash	5493001KJTI1GCBY1R12	Cash	46,749,000	46,749,000	XXX		V
WellsFargo	Cash	KB1H10SPRFMYMCJFXT09	Cash	104,330,000	104,330,000	XXX		V
0299999999 - Total				630,693,155	644,668,027	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of  
Current Year

**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**



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

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	445,608	0	18,463
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					445,608	0	18,463
0109999999	Total - U.S. Government Bonds					445,608	0	18,463
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					445,608	0	18,463
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					445,608	0	18,463
09248U-70-0	Blackrock Fed fund # 0081		12/29/2023	0.000		179,653,336	0	1,390,630
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					179,653,336	0	1,390,630
38141W-27-3	Goldman Sachs Financial Square		12/15/2023	0.000		2,696,675	0	405,257
8309999999	Subtotal - All Other Money Market Mutual Funds					2,696,675	0	405,257
8609999999	Total Cash Equivalents					182,795,619	0	1,814,350

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	445,608	0	0	0	0	0	0
1B	0	0	0	0	0	0	0
1C	0	0	0	0	0	0	0
1D	0	0	0	0	0	0	0
1E	0	0	0	0	0	0	0
1F	0	0	0	0	0	0	0

E28



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR	B. State requirement	0	0	149,643	150,702
5. California	CA		0	0	0	0
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE		0	0	0	0
9. District of Columbia	DC		0	0	0	0
10. Florida	FL		0	0	0	0
11. Georgia	GA	B. State requirement	0	0	64,845	65,304
12. Hawaii	HI		0	0	0	0
13. Idaho	ID		0	0	0	0
14. Illinois	IL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA	B. State requirement	0	0	250,453	251,168
23. Michigan	MI		0	0	0	0
24. Minnesota	MN		0	0	0	0
25. Mississippi	MS		0	0	0	0
26. Missouri	MO		0	0	0	0
27. Montana	MT		0	0	0	0
28. Nebraska	NE		0	0	0	0
29. Nevada	NV		0	0	0	0
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM	B. State requirement	0	0	210,603	209,884
33. New York	NY		0	0	0	0
34. North Carolina	NC	B. State requirement	0	0	417,382	418,156
35. North Dakota	ND		0	0	0	0
36. Ohio	OH		0	0	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR		0	0	0	0
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI		0	0	0	0
41. South Carolina	SC		0	0	0	0
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX	B. State requirement	2,111,423	2,131,125	0	0
45. Utah	UT		0	0	0	0
46. Vermont	VT		0	0	0	0
47. Virginia	VA	B. State requirement	0	0	119,715	120,562
48. Washington	WA		0	0	0	0
49. West Virginia	WV		0	0	0	0
50. Wisconsin	WI		0	0	0	0
51. Wyoming	WY		0	0	0	0
52. American Samoa	AS		0	0	0	0
53. Guam	GU		0	0	0	0
54. Puerto Rico	PR		0	0	0	0
55. U.S. Virgin Islands	VI		0	0	0	0
56. Northern Mariana Islands	MP		0	0	0	0
57. Canada	CAN		0	0	0	0
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,111,423	2,131,125	1,212,641	1,215,776
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0