

**QUARTERLY STATEMENT**

**OF THE**

**Life Insurance Company of the Southwest**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

Texas

FOR THE QUARTER ENDED  
SEPTEMBER 30, 2023

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

**2023**



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023 OF THE CONDITION AND AFFAIRS OF THE

Life Insurance Company of the Southwest

NAIC Group Code 0634 (Current) 0634 (Prior) NAIC Company Code 6528 Employer's ID Number 75-0953004

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.nationallife.com

Statutory Statement Contact Michelle A LeClair (Name) 802-229-3333 (Area Code) (Telephone Number) StateReporting@nationallife.com (E-mail Address) 802-229-7282 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Vermont County of Washington SS:

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

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

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

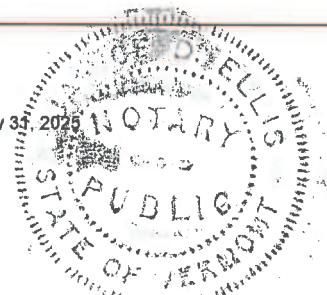
DocuSigned by: Lisa Francesca Muller DA531A5878A74D0... Lisa Francesca Muller VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this 2nd day of November 2023

DocuSigned by: Janice Ellis 6D8577B2873D487...

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

My Commission Expires January 31, 2025



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	22,438,972,073	0	22,438,972,073	20,417,290,882
2. Stocks:				
2.1 Preferred stocks .....	13,503,750	0	13,503,750	14,170,500
2.2 Common stocks .....	82,358,405	0	82,358,405	80,133,690
3. Mortgage loans on real estate:				
3.1 First liens .....	4,174,935,783	0	4,174,935,783	4,454,783,363
3.2 Other than first liens.....	27,392,269	0	27,392,269	27,753,203
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	13,961,679	0	13,961,679	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ ..... (6,157,566) ), cash equivalents (\$ .....188,890,764 ) and short-term investments (\$ .....114,368 ) .....	182,847,566	0	182,847,566	138,818,711
6. Contract loans (including \$ .....0 premium notes) .....	713,785,600	0	713,785,600	604,650,705
7. Derivatives .....	1,327,792,560	0	1,327,792,560	714,540,163
8. Other invested assets .....	1,354,527,188	0	1,354,527,188	1,310,194,144
9. Receivables for securities .....	12,823,349	0	12,823,349	0
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	792,268	0	792,268	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	30,343,692,490	0	30,343,692,490	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 .....	274,772,862	0	274,772,862	228,848,447
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	1,812,164	0	1,812,164	2,622,262
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	51,149,541	0	51,149,541	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 .....	21,362,756	0	21,362,756	0
16.2 Funds held by or deposited with reinsured companies .....	1,987	0	1,987	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 ....	51,065,463	0	51,065,463	48,699,387
18.2 Net deferred tax asset .....	262,272,570	136,828,217	125,444,353	105,885,299
19. Guaranty funds receivable or on deposit .....	896,963	0	896,963	896,963
20. Electronic data processing equipment and software .....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	56,082	0	56,082	18,780,403
24. Health care (\$ .....0 ) and other amounts receivable .....	92,973,242	92,973,242	0	0
25. Aggregate write-ins for other than invested assets .....	276,671,707	614,951	276,056,756	262,635,127
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	31,376,727,827	230,416,410	31,146,311,417	28,473,173,489
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	31,376,727,827	230,416,410	31,146,311,417	28,473,173,489
<b>DETAILS OF WRITE-INS</b>				
1101. Other Real Estate Deposits .....	792,268	0	792,268	0
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	792,268	0	792,268	0
2501. Corporate Owned Life Insurance .....	275,952,739	0	275,952,739	262,507,989
2502. Prepaid Expenses .....	494,872	494,872	0	0
2503. Bills Receivable .....	(1,013)	(1,013)	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	225,109	121,092	104,017	127,138
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	276,671,707	614,951	276,056,756	262,635,127

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 23,591,914,943 less \$ ..... 0 included in Line 6.3 (including \$ ..... 191,891,593 Modco Reserve) .....	23,591,914,943	21,503,287,957
2. Aggregate reserve for accident and health contracts (including \$ ..... 0 Modco Reserve) .....	335,318	355,643
3. Liability for deposit-type contracts (including \$ ..... 0 Modco Reserve).....	2,291,279,434	2,235,953,580
4. Contract claims:		
4.1 Life .....	48,439,174	56,166,331
4.2 Accident and health .....	10,000	10,000
5. Policyholders' dividends/refunds to members \$ ..... 0 and coupons \$ ..... 0 due and unpaid .....	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... 0 Modco) .....	333,896	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 \$ ..... 948 accident and health premiums .....	319,731	308,963
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....	94,063	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 .....	57,164,729	45,472,739
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 12,760,812 , accident and health \$ ..... 0 and deposit-type contract funds \$ ..... 0 .....	12,760,812	10,849,997
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued .....	11,626,068	10,605,437
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... 0 accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	3,117,226	6,069,777
15.1 Current federal and foreign income taxes, including \$ ..... 0 on realized capital gains (losses) .....	0	0
15.2 Net deferred tax liability .....	0	0
16. Unearned investment income .....	125,296	68,849
17. Amounts withheld or retained by reporting entity as agent or trustee .....	616,168	418,313
18. Amounts held for agents' account, including \$ ..... 0 agents' credit balances .....	437,007	478,866
19. Remittances and items not allocated .....	42,419,821	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 .....	438,232,537	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 .....	17,576,178	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 .....	1,870,018,049	1,804,090,962
24.08 Derivatives .....	766,431,978	470,798,895
24.09 Payable for securities .....	111,557	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 .....	11,113,226	10,483,812
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	29,164,477,211	26,703,547,628
27. From Separate Accounts Statement .....	0	0
28. Total liabilities (Lines 26 and 27) .....	29,164,477,211	26,703,547,628
29. Common capital stock .....	3,000,000	3,000,000
30. Preferred capital stock .....	0	0
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....	30,000,000	30,000,000
33. Gross paid in and contributed surplus .....	584,496,410	584,496,410
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	1,364,337,796	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) .....	1,978,834,206	1,766,625,862
38. Totals of Lines 29, 30 and 37 .....	1,981,834,206	1,769,625,862
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	31,146,311,417	28,473,173,489
<b>DETAILS OF WRITE-INS</b>		
2501. LIHTC Commitments .....	505,165	588,748
2502. Uncashed Checks Pending Escheatment .....	8,316,649	7,442,456
2503. Guaranty Fund .....	1,732,821	1,741,046
2598. Summary of remaining write-ins for Line 25 from overflow page .....	558,591	711,562
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	11,113,226	10,483,812
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,915,967,632	2,644,803,400	3,872,852,376
2. Considerations for supplementary contracts with life contingencies	464,836	205,898	213,800
3. Net investment income	1,120,083,228	278,772,079	611,161,261
4. Amortization of Interest Maintenance Reserve (IMR)	5,798,413	3,800,274	5,070,125
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	59,661,960	40,994,275	54,814,214
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	30,542,663	5,962,499	4,633,313
9. Totals (Lines 1 to 8.3)	5,132,518,732	2,974,538,425	4,548,745,089
10. Death benefits	167,405,401	135,195,551	189,187,507
11. Matured endowments (excluding guaranteed annual pure endowments)	372,075	467,293	467,293
12. Annuity benefits	92,714,992	105,558,081	130,642,825
13. Disability benefits and benefits under accident and health contracts	1,350,054	891,480	1,193,183
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,226,655,426	906,119,056	1,353,403,824
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	159,923,192	35,483,700	58,055,939
18. Payments on supplementary contracts with life contingencies	295,401	290,520	382,154
19. Increase in aggregate reserves for life and accident and health contracts	2,088,606,662	1,174,041,157	1,803,388,556
20. Totals (Lines 10 to 19)	3,737,323,203	2,358,046,838	3,536,721,282
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	666,700,912	539,135,901	772,608,516
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	223,835,006	197,312,383	296,518,972
24. Insurance taxes, licenses and fees, excluding federal income taxes	56,743,649	44,038,987	60,748,076
25. Increase in loading on deferred and uncollected premiums	4,228,042	(3,286,982)	(3,897,826)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	47,355,585	47,097,631	48,955,734
28. Totals (Lines 20 to 27)	4,736,186,397	3,182,344,758	4,711,654,752
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	396,332,335	(207,806,333)	(162,909,663)
30. Dividends to policyholders and refunds to members	254,158	208,405	281,277
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	396,078,177	(208,014,738)	(163,190,940)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	127,685,786	(12,072,182)	(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)	268,392,391	(195,942,556)	(148,836,042)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 947,136 (excluding taxes of \$ 4,649,348 transferred to the IMR)	(30,365,692)	(8,449,132)	(15,491,499)
35. Net income (Line 33 plus Line 34)	238,026,699	(204,391,688)	(164,327,541)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	1,769,625,862	1,973,930,977	1,973,930,977
37. Net income (Line 35)	238,026,699	(204,391,688)	(164,327,541)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	(22,136,394)	19,386,497	24,095,620
39. Change in net unrealized foreign exchange capital gain (loss)	(888)	(164,517)	(129,026)
40. Change in net deferred income tax	80,531,852	60,885,071	61,467,652
41. Change in nonadmitted assets	(73,113,217)	(27,522,719)	(43,433,645)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	3,001,810	(36,463,682)	(56,492,876)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(14,101,518)	(18,646,546)	(25,485,298)
54. Net change in capital and surplus for the year (Lines 37 through 53)	212,208,344	(206,917,583)	(204,305,115)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,981,834,206	1,767,013,394	1,769,625,862
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	5,278,390	2,403,652	4,038,263
08.302. Change in COLI	13,444,751	16,526,862	17,566,878
08.303. Misc Income - MODCO Interest	11,819,522	(12,968,015)	(16,971,828)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	30,542,663	5,962,499	4,633,313
2701. Funds Withheld Expense	47,422,043	47,505,881	49,525,380
2702. Miscellaneous Deductions	(79,769)	(427,763)	(589,287)
2703. Fines and Penalties	13,311	19,513	19,641
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	47,355,585	47,097,631	48,955,734
5301. Ceding Commission	(14,101,518)	(18,646,546)	(25,485,298)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(14,101,518)	(18,646,546)	(25,485,298)

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	4,044,149,902	2,796,891,081	4,073,050,908
2. Net investment income .....	899,041,527	768,968,595	999,219,358
3. Miscellaneous income .....	58,195,557	8,174,790	7,487,387
4. Total (Lines 1 to 3) .....	5,001,386,986	3,574,034,466	5,079,757,653
5. Benefit and loss related payments .....	1,777,744,919	1,269,784,049	1,828,639,432
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	947,234,820	796,468,032	1,137,584,751
8. Dividends paid to policyholders .....	200,378	129,667	179,961
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	135,648,346	28,811,158	26,130,141
10. Total (Lines 5 through 9) .....	2,860,828,463	2,095,192,906	2,992,534,285
11. Net cash from operations (Line 4 minus Line 10) .....	2,140,558,523	1,478,841,560	2,087,223,368
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	963,357,587	895,853,286	1,087,976,114
12.2 Stocks .....	0	5,350,000	5,350,000
12.3 Mortgage loans .....	305,251,817	372,074,063	565,840,374
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	47,384,195	88,901,682	103,602,300
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	1,139,321
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,315,993,599	1,362,179,031	1,763,908,109
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	3,006,625,104	2,088,751,600	2,880,356,705
13.2 Stocks .....	3,047,881	708,400	1,351,622
13.3 Mortgage loans .....	39,039,244	554,739,886	574,369,578
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	124,515,608	124,054,430	180,749,491
13.6 Miscellaneous applications .....	161,091,518	35,274,178	61,753,964
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	3,334,319,355	2,803,528,494	3,698,581,360
14. Net increase (or decrease) in contract loans and premium notes .....	109,134,895	62,837,484	95,412,185
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(2,127,460,651)	(1,504,186,947)	(2,030,085,436)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	55,325,854	53,641,498	50,826,165
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(24,394,871)	(23,344,027)	2,613,467
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	30,930,983	30,297,471	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) .....	44,028,855	4,952,084	110,577,563
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	138,818,711	28,241,148	28,241,148
19.2 End of period (Line 18 plus Line 19.1) .....	182,847,566	33,193,232	138,818,711

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

--	--	--	--

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....	0	0	0
2. Ordinary life insurance .....	1,824,164,484	1,625,380,686	2,245,130,660
3. Ordinary individual annuities .....	2,166,499,472	1,157,260,804	1,761,759,999
4. Credit life (group and individual) .....	0	0	0
5. Group life insurance .....	2,243	4,961	8,671
6. Group annuities .....	114,842,763	41,934,191	109,550,987
7. A & H - group .....	0	0	0
8. A & H - credit (group and individual) .....	0	0	0
9. A & H - other .....	24,533	27,660	37,267
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	4,105,533,495	2,824,608,302	4,116,487,584
12. Fraternal (Fraternal Benefit Societies Only) .....	0	0	0
13. Subtotal (Lines 11 through 12) .....	4,105,533,495	2,824,608,302	4,116,487,584
14. Deposit-type contracts .....	1,390,434	580,348	920,009
15. Total (Lines 13 and 14)	4,106,923,929	2,825,188,650	4,117,407,593
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

## NOTES TO FINANCIAL STATEMENTS

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

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

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

There are currently no practices prescribed and permitted by the State of Texas. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Texas is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 238,026,699	\$ (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	\$ 238,026,699	\$ (164,327,541)
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,981,834,206	\$ 1,769,625,862
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,981,834,206	\$ 1,769,625,862

**B. Use of Estimates in the Preparation of the Financial Statements**  
 No significant change.

**C. Accounting Policy**

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method  
 Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other-than-temporarily impaired are written down to their fair value.

(6) Basis for Loan-Backed Securities and Adjustment Methodology  
 Loan-backed securities and structured securities are stated at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, which are valued using the prospective method.

**D. Going Concern**  
 N/A

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

N/A

**NOTE 3 Business Combinations and Goodwill**

N/A

**NOTE 4 Discontinued Operations**

N/A

**NOTE 5 Investments**
**D. Loan-Backed Securities**

## (1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

## (2) N/A

## (3) N/A

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

## a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (1,292,075)
2. 12 Months or Longer	\$ (70,417,881)

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

1. Less than 12 Months	\$ 76,072,420
2. 12 Months or Longer	\$ 266,628,091

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

**E. Dollar Repurchase Agreements and/or Securities Lending Transactions**  
 N/A

**F. Repurchase Agreements Transactions Accounted for as Secured Borrowing**  
 N/A

**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing**  
 N/A

**H. Repurchase Agreements Transactions Accounted for as a Sale**  
 N/A

**I. Reverse Repurchase Agreements Transactions Accounted for as a Sale**  
 N/A



## NOTES TO FINANCIAL STATEMENTS

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

Asset Type	Percent Share
(1) Cash	0.0%
(2) Cash Equivalents	100.0%
(3) Short-Term Investments	0.0%
(4) Total	100.0%

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

No significant change.

**NOTE 7 Investment Income**

No significant change.

**NOTE 8 Derivative Instruments**

No significant change.

**NOTE 9 Income Taxes**

No significant change.

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

No significant change.

**NOTE 11 Debt**

- A. Debt Including Capital Notes  
No significant change.

- B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides the Company with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.

- (2) FHLB Capital Stock  
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
<b>1. Current Year</b>			
(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	\$ 4,325,900	\$ 4,325,900	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 72,650,500	\$ 72,650,500	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 3,486,801,268	XXX	XXX
<b>2. Prior Year-end</b>			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 7,000,000	\$ 7,000,000	\$ -
(c) Activity Stock	\$ 59,744,800	\$ 59,744,800	\$ -
(d) Excess Stock	\$ 3,094,000	\$ 3,094,000	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 69,838,800	\$ 69,838,800	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 3,598,674,897	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)  
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

- b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

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

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

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

- (3) Collateral Pledged to FHLB

- a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,987,321,777	\$ 3,117,472,872	\$ 2,096,195,362
2. Current Year General Account Total Collateral Pledged	\$ 2,987,321,777	\$ 3,117,472,872	\$ 2,096,195,362
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 3,231,016,597	\$ 3,325,064,684	\$ 2,106,195,362

## NOTES TO FINANCIAL STATEMENTS

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 3,245,811,256	\$ 3,315,205,880	\$ 2,106,195,362
2. Current Year General Account Maximum Collateral Pledged	\$ 3,245,811,256	\$ 3,315,205,880	\$ 2,106,195,362
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 3,339,511,929	\$ 3,453,575,816	\$ 2,106,195,362

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,096,195,362	\$ 2,096,195,362	\$ -	\$ 2,096,195,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,096,195,362	\$ 2,096,195,362	\$ -	\$ 2,096,195,362
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,106,195,362	\$ 2,106,195,362	\$ -	\$ 2,106,195,362
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,106,195,362	\$ 2,106,195,362	\$ -	\$ 2,106,195,362

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

**NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

- A. Defined Benefit Plan  
N/A
- B. Investment Policies and Strategies  
N/A
- C. The fair value of each class of plan assets  
N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return  
N/A
- E. Defined Contribution Plan  
No significant change.
- F. Multiemployer Plans  
N/A
- G. Consolidated/Holding Company Plans  
No significant change.
- H. Postemployment Benefits and Compensated Absences  
N/A
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)  
N/A

**NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**  
No significant change.

## NOTES TO FINANCIAL STATEMENTS

**NOTE 14 Liabilities, Contingencies and Assessments**

No significant change.

**NOTE 15 Leases**

No significant change.

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

No significant change.

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

## B. Transfer and Servicing of Financial Assets

N/A

## C. Wash Sales

N/A

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

N/A

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

N/A

**NOTE 20 Fair Value Measurements**

## A.

## (1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
Bonds	\$ -	\$ 5,588,400	\$ -	\$ -	\$ 5,588,400
Preferred Stock	\$ -	\$ 8,303,750	\$ -	\$ -	\$ 8,303,750
Common Stock	\$ 99,187	\$ -	\$ 79,296,477	\$ 2,706,412	\$ 82,102,076
Cash, Cash Equivalents, and Short-Term Investments	\$ (5,717,216)	\$ 114,368	\$ -	\$ 188,450,414	\$ 182,847,566
Derivatives	\$ 13,169,518	\$ 1,314,623,042	\$ -	\$ -	\$ 1,327,792,560
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,222,244,962	\$ 1,222,244,962
<b>Total assets at fair value/NAV</b>	<b>\$ 7,551,489</b>	<b>\$ 1,328,629,560</b>	<b>\$ 79,296,477</b>	<b>\$ 1,413,401,788</b>	<b>\$ 2,828,879,314</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	\$ -	\$ 766,431,978	\$ -	\$ -	\$ 766,431,978
	\$ -	\$ 766,431,978	\$ -	\$ -	\$ 766,431,978

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
<b>a. Assets</b>										
Common Stock	\$ 78,161,952	\$ -	\$ -	\$ 92,325	\$ -	\$ 1,042,200	\$ -	\$ -	\$ -	\$ 79,296,477
	\$ 78,161,952	\$ -	\$ -	\$ 92,325	\$ -	\$ 1,042,200	\$ -	\$ -	\$ -	\$ 79,296,477

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

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

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

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

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

Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter (“OTC”) derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company’s OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.

Other invested assets - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership’s NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

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

## B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

N/A

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

## NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 19,014,865,721	\$ 22,438,972,123	\$ 7,503,330	\$ 18,741,309,915	\$ 265,403,013	\$ -	\$ -
Preferred Stock	\$ 13,297,564	\$ 13,503,750	\$ -	\$ 13,297,564	\$ -	\$ -	\$ -
Common Stock	\$ 82,358,406	\$ 82,358,406	\$ 99,187	\$ -	\$ 79,296,477	\$ 2,706,412	\$ -
Mortgage Loans	\$ 3,903,953,879	\$ 4,202,328,047	\$ -	\$ -	\$ 3,903,953,879	\$ -	\$ -
Real Estate	\$ 14,000,000	\$ 13,961,679	\$ -	\$ 14,000,000	\$ -	\$ -	\$ -
Cash, Cash Equivalents & Short-Term Investments	\$ 182,847,566	\$ 182,847,566	\$ (5,717,216)	\$ 114,368	\$ -	\$ 188,450,414	\$ -
Derivative Asset	\$ 1,327,792,560	\$ 1,327,792,560	\$ 13,169,518	\$ 1,314,623,042	\$ -	\$ -	\$ -
Surplus Notes	\$ 92,888,108	\$ 95,375,708	\$ -	\$ 92,888,108	\$ -	\$ -	\$ -
Other Invested Assets	\$ 1,259,151,482	\$ 1,259,151,482	\$ -	\$ -	\$ -	\$ 1,222,244,962	\$ 36,906,518
Derivative Liability	\$ 766,431,978	\$ 766,431,978	\$ -	\$ 766,431,978	\$ -	\$ -	\$ -

## D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 36,906,518	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

## E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at September 30, 2023	Unfunded Commitments as of September 30, 2023	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,706,412	-	Not applicable	Not applicable
Cash, Cash Equivalents and Short-Term Investments	188,450,414	-	Not applicable	Not applicable
Other Invested Assets	1,222,244,962	636,383,668	Not applicable	Not applicable

## NOTE 21 Other Items

No significant change.

## NOTE 22 Events Subsequent

No significant change.

## NOTE 23 Reinsurance

No significant change.

## NOTE 24 Retrospectively Rated Contracts &amp; Contracts Subject to Redetermination

N/A

## NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

N/A

## NOTE 26 Intercompany Pooling Arrangements

N/A

## NOTE 27 Structured Settlements

N/A

## NOTE 28 Health Care Receivables

N/A

## NOTE 29 Participating Policies

No significant change.

## NOTE 30 Premium Deficiency Reserves

N/A

## NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

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

No significant change.

## NOTE 34 Premium &amp; Annuity Considerations Deferred and Uncollected

No significant change.

## NOTE 35 Separate Accounts

N/A

## NOTE 36 Loss/Claim Adjustment Expenses

N/A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
 .....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.  
 .....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 01/14/2021
- 6.4 By what department or departments?  
 Texas Department of Insurance .....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:  
 .....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
 .....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [ X ] No [ ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:  
 .....
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [ X ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 .....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
 .....

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ X ] No [ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 56,082

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto:  
 .....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ ..... 36,574,965
13. Amount of real estate and mortgages held in short-term investments: ..... \$ ..... 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ X ] No [ ]
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ ..... 0   | \$ ..... 0  |
| 14.22 Preferred Stock .....   | \$ ..... 0   | \$ ..... 0  |
| 14.23 Common Stock .....  | \$ ..... 0   | \$ ..... 0  |
| 14.24 Short-Term Investments .....  | \$ ..... 0   | \$ ..... 0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ ..... 0   | \$ ..... 0  |
| 14.26 All Other .....   | \$ ..... 100,000                                       | \$ ..... 33,744,717                                     |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 100,000                                       | \$ ..... 33,744,717                                     |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ ..... 0   | \$ ..... 0  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ] N/A [ ]  
 If no, attach a description with this statement.  
 .....
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ ..... 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ ..... 0
- 16.3 Total payable for securities lending reported on the liability page. .... \$ ..... 0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest  
**GENERAL INTERROGATORIES**

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ X ] No [ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:  
 .....
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
 Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  
 a. The security was purchased prior to January 1, 2018.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
 Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
 a. The shares were purchased prior to January 1, 2019.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
 d. The fund only or predominantly holds bonds in its portfolio.  
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

# GENERAL INTERROGATORIES

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

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

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- |   | 1<br>Amount          |
|---|----------------------|
| 1.1 Long-Term Mortgages In Good Standing  |                      |
| 1.11 Farm Mortgages .....   | \$.....0             |
| 1.12 Residential Mortgages .....  | \$.....0             |
| 1.13 Commercial Mortgages .....   | \$.....4,202,328,052 |
| 1.14 Total Mortgages in Good Standing .....   | \$.....4,202,328,052 |
| 1.2 Long-Term Mortgages In Good Standing with Restructured Terms  |                      |
| 1.21 Total Mortgages in Good Standing with Restructured Terms.....  | \$.....0             |
| 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months  |                      |
| 1.31 Farm Mortgages .....   | \$.....0             |
| 1.32 Residential Mortgages .....  | \$.....0             |
| 1.33 Commercial Mortgages .....   | \$.....0             |
| 1.34 Total Mortgages with Interest Overdue more than Three Months .....   | \$.....0             |
| 1.4 Long-Term Mortgage Loans in Process of Foreclosure  |                      |
| 1.41 Farm Mortgages .....   | \$.....0             |
| 1.42 Residential Mortgages .....  | \$.....0             |
| 1.43 Commercial Mortgages .....   | \$.....0             |
| 1.44 Total Mortgages in Process of Foreclosure .....  | \$.....0             |
| 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....  | \$.....4,202,328,052 |
| 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter  |                      |
| 1.61 Farm Mortgages .....   | \$.....0             |
| 1.62 Residential Mortgages .....  | \$.....0             |
| 1.63 Commercial Mortgages .....   | \$.....0             |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate .....  | \$.....0             |
| 2. Operating Percentages:   |                      |
| 2.1 A&H loss percent .....  | 0.000 %              |
| 2.2 A&H cost containment percent .....  | 0.000 %              |
| 2.3 A&H expense percent excluding cost containment expenses .....   | 0.000 %              |
| 3.1 Do you act as a custodian for health savings accounts? .....  | Yes [ ] No [ X ]     |
| 3.2 If yes, please provide the amount of custodial funds held as of the reporting date .....  | \$.....0             |
| 3.3 Do you act as an administrator for health savings accounts? .....   | Yes [ ] No [ X ]     |
| 3.4 If yes, please provide the balance of the funds administered as of the reporting date .....   | \$.....0             |
| 4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....   | Yes [ X ] No [ ]     |
| 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... | Yes [ ] No [ ]       |

**Fraternal Benefit Societies Only:**

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

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





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

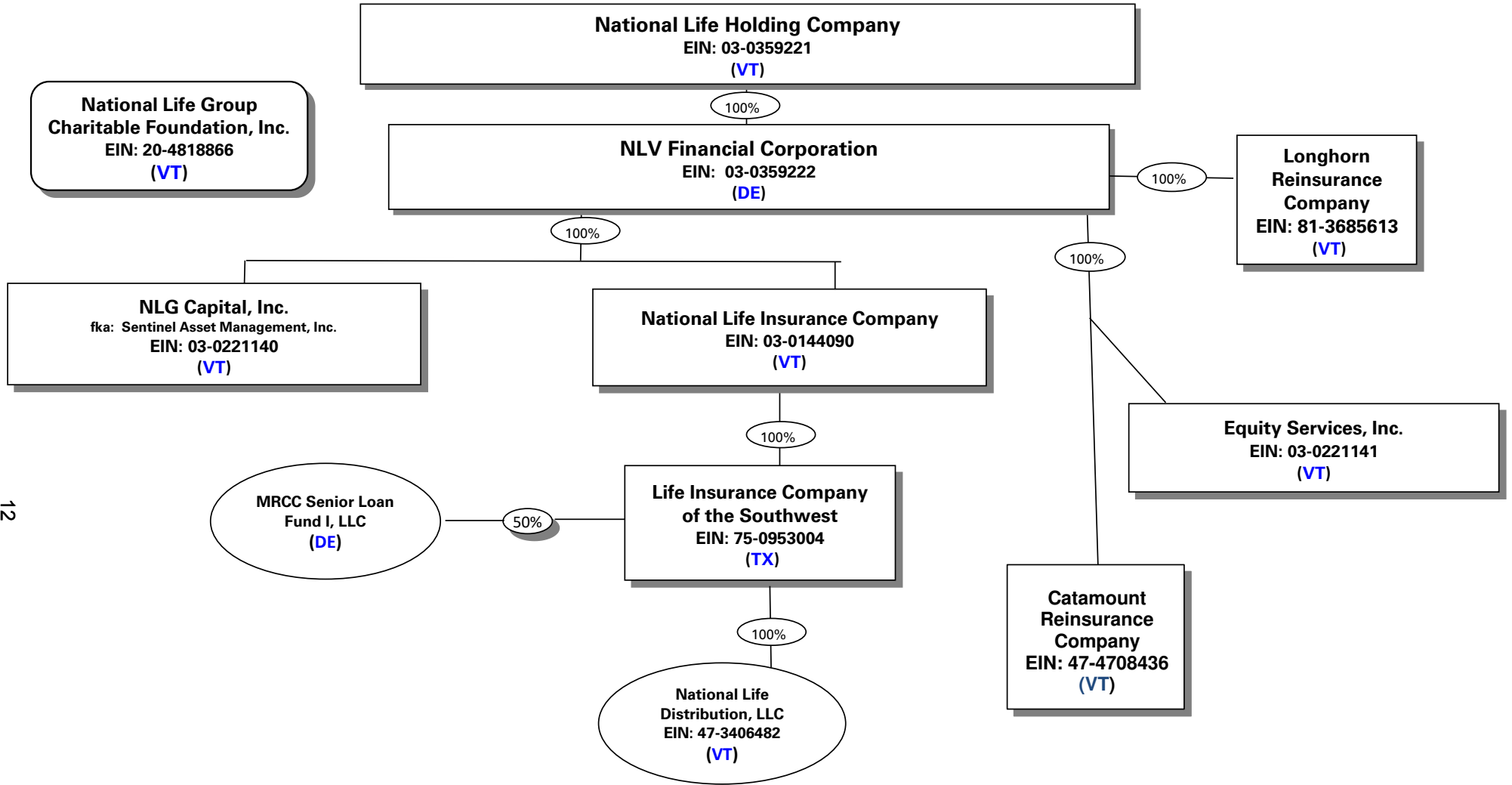
Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	13,427,174	30,578,454	131	0	44,005,760	0
2. Alaska	AK	L	3,455,404	5,438,800	182	0	8,894,386	0
3. Arizona	AZ	L	34,455,675	21,784,989	209	0	56,240,873	0
4. Arkansas	AR	L	5,699,880	9,711,007	93	0	15,410,979	0
5. California	CA	L	524,333,956	481,178,244	329	0	1,005,512,529	123,619
6. Colorado	CO	L	31,519,832	15,480,890	620	0	47,001,342	47,788
7. Connecticut	CT	L	8,188,341	29,601,816	0	0	37,790,158	0
8. Delaware	DE	L	5,303,891	7,717,542	0	0	13,021,434	0
9. District of Columbia	DC	L	2,664,057	2,619,466	0	0	5,283,523	0
10. Florida	FL	L	153,422,745	292,991,250	158	0	446,414,154	86,652
11. Georgia	GA	L	53,305,012	65,640,160	39	0	118,945,211	0
12. Hawaii	HI	L	25,886,536	16,430,727	0	0	42,317,263	0
13. Idaho	ID	L	3,011,894	5,741,140	39	0	8,753,073	0
14. Illinois	IL	L	46,184,967	39,923,663	52	0	86,108,682	318,410
15. Indiana	IN	L	8,300,601	13,506,592	30	0	21,807,223	384,272
16. Iowa	IA	L	3,505,045	4,755,210	0	0	8,260,255	0
17. Kansas	KS	L	5,449,446	5,407,378	206	0	10,857,029	0
18. Kentucky	KY	L	8,216,112	3,253,895	40	0	11,470,047	0
19. Louisiana	LA	L	8,529,066	23,689,706	4,955	0	32,223,728	0
20. Maine	ME	L	1,155,986	4,198,134	0	0	5,354,121	0
21. Maryland	MD	L	45,732,205	32,281,704	0	0	78,013,909	0
22. Massachusetts	MA	L	19,773,549	39,666,459	0	0	59,440,008	0
23. Michigan	MI	L	21,871,595	183,311,687	39	0	205,183,321	0
24. Minnesota	MN	L	29,332,729	11,421,377	26	0	40,754,133	0
25. Mississippi	MS	L	4,997,916	8,976,238	458	0	13,974,611	0
26. Missouri	MO	L	14,033,190	10,295,317	40	0	24,328,547	0
27. Montana	MT	L	2,875,144	1,421,569	161	0	4,296,874	0
28. Nebraska	NE	L	6,234,376	7,809,658	68	0	14,044,103	0
29. Nevada	NV	L	99,201,766	48,289,015	52	0	147,490,832	0
30. New Hampshire	NH	L	3,149,839	12,953,555	0	0	16,103,395	0
31. New Jersey	NJ	L	73,647,328	49,382,722	0	0	123,030,050	0
32. New Mexico	NM	L	5,935,774	5,903,078	393	0	11,839,245	53,582
33. New York	NY	N	38,991,524	5,011,305	0	0	44,002,830	0
34. North Carolina	NC	L	47,312,976	124,485,595	39	0	171,798,611	62,300
35. North Dakota	ND	L	9,850,573	1,839,880	195	0	11,690,648	0
36. Ohio	OH	L	27,190,325	31,281,922	0	0	58,472,247	0
37. Oklahoma	OK	L	11,827,971	20,286,933	2,531	0	32,117,435	0
38. Oregon	OR	L	12,845,194	6,104,556	0	0	18,949,750	0
39. Pennsylvania	PA	L	34,904,582	57,916,108	0	0	92,820,690	0
40. Rhode Island	RI	L	4,420,097	5,262,739	0	0	9,682,837	0
41. South Carolina	SC	L	18,576,188	29,412,213	0	0	47,988,401	0
42. South Dakota	SD	L	761,244	446,382	0	0	1,207,627	0
43. Tennessee	TN	L	16,593,093	28,821,926	0	0	45,415,020	0
44. Texas	TX	L	209,909,296	345,184,651	15,097	0	555,109,043	313,811
45. Utah	UT	L	16,939,929	15,544,579	188	0	32,484,696	0
46. Vermont	VT	L	5,948,290	39,546,015	0	0	45,494,304	0
47. Virginia	VA	L	40,356,485	41,799,324	52	0	82,155,861	0
48. Washington	WA	L	28,578,800	12,405,444	39	0	40,984,283	0
49. West Virginia	WV	L	2,067,875	6,355,481	0	0	8,423,356	0
50. Wisconsin	WI	L	10,997,180	16,636,135	0	0	27,633,315	0
51. Wyoming	WY	L	875,006	1,608,830	224	0	2,484,060	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	88,076	8,905	0	0	96,981	0
55. U.S. Virgin Islands	VI	N	15,599	0	0	0	15,599	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	2,525,266	21,870	(35)	0	2,547,102	0
59. Subtotal	XXX		1,814,376,604	2,281,342,235	26,651	0	4,095,745,490	1,390,434
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		159,657	0	0	0	159,657	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		1,065,940	0	0	0	1,065,940	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		1,815,602,201	2,281,342,235	26,651	0	4,096,971,087	1,390,434
96. Plus Reinsurance Assumed	XXX		0	0	0	0	0	0
97. Totals (All Business)	XXX		1,815,602,201	2,281,342,235	26,651	0	4,096,971,087	1,390,434
98. Less Reinsurance Ceded	XXX		193,093,765	0	0	0	193,093,765	0
99. Totals (All Business) less Reinsurance Ceded	XXX		1,622,508,436	2,281,342,235	26,651	0	3,903,877,322	1,390,434
DETAILS OF WRITE-INS								
58001. Aggregate Other Alien	XXX		2,525,266	21,870	(35)	0	2,547,102	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		2,525,266	21,870	(35)	0	2,547,102	0
9401. ....	XXX							
9402. ....	XXX							
9403. ....	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

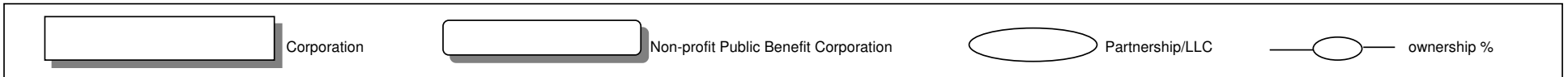
(a) Active Status Counts:

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest



12



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company National Life Group Charitable Foundation, Inc.	VT	UIP		Board	0.000		NO	0
.0000	National Life Group	00000	20-4818866	0	0			VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	NO	0
.0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UIP	National Life Holding Company	Board	0.000	National Life Holding Company	NO	0
.0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	UDP	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
.0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	RE	National Life Insurance Company	Ownership	100.000	National Life Holding Company	NO	0
.0000	National Life Group	00000	03-0221140	0	0		NLG Capital, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
.0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
.0000	National Life Group	00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	NO	0
.0634	National Life Group	15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
.0634	National Life Group	16057	81-3685613	0	0		Longhorn Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
.0000	National Life Group	00000	32-0547196	0	0		MRCC Senior Loan Fund I, LLC	DE	DS	Life Insurance Company of the Southwest	Ownership	50.000	National Life Holding Company	NO	0

Asterisk	Explanation

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

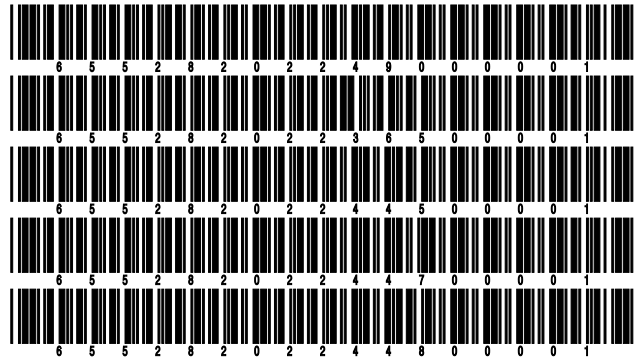
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption. ....	N/A
<b>AUGUST FILING</b>	
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. ....	N/A

Explanation:

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

Bar Code:

- Trusteed Surplus Statement [Document Identifier 490]
- Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Items not Allocated .....	225,109	121,092	104,017	127,138
2597. Summary of remaining write-ins for Line 25 from overflow page	225,109	121,092	104,017	127,138

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims .....	558,591	711,562
2597. Summary of remaining write-ins for Line 25 from overflow page	558,591	711,562

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	14,000,000	0
2.2 Additional investment made after acquisition .....	0	0
3. Current year change in encumbrances .....	0	0
4. Total gain (loss) on disposals .....	0	0
5. Deduct amounts received on disposals .....	0	0
6. Total foreign exchange change in book/adjusted carrying value .....	0	0
7. Deduct current year's other than temporary impairment recognized .....	0	0
8. Deduct current year's depreciation .....	38,321	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	13,961,679	0
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	13,961,679	0

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	4,482,536,576	4,474,007,372
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	22,711,679	554,919,644
2.2 Additional investment made after acquisition .....	16,327,565	19,449,934
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	4,081	0
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	319,251,817	565,840,374
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	32	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	4,202,328,052	4,482,536,576
12. Total valuation allowance .....	0	0
13. Subtotal (Line 11 plus Line 12) .....	4,202,328,052	4,482,536,576
14. Deduct total nonadmitted amounts .....	0	0
15. Statement value at end of current period (Line 13 minus Line 14) .....	4,202,328,052	4,482,536,576

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,310,194,145	1,232,835,465
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	31,716,608	40,576,681
2.2 Additional investment made after acquisition .....	92,799,000	140,172,810
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	106,506	132,358
5. Unrealized valuation increase (decrease) .....	(20,077,281)	22,361,963
6. Total gain (loss) on disposals .....	(1,006,519)	1,417,177
7. Deduct amounts received on disposals .....	47,384,195	103,602,300
8. Deduct amortization of premium and depreciation .....	11,820,187	19,385,034
9. Total foreign exchange change in book/adjusted carrying value .....	(888)	(129,026)
10. Deduct current year's other than temporary impairment recognized .....	0	4,185,949
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,354,527,189	1,310,194,145
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,354,527,189	1,310,194,145

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	20,511,595,063	18,756,209,303
2. Cost of bonds and stocks acquired .....	3,058,318,651	2,936,961,029
3. Accrual of discount .....	24,919,197	14,350,697
4. Unrealized valuation increase (decrease) .....	(2,059,113)	1,733,659
5. Total gain (loss) on disposals .....	9,885,139	(9,682,631)
6. Deduct consideration for bonds and stocks disposed of .....	1,011,375,236	1,154,275,570
7. Deduct amortization of premium .....	33,087,265	42,713,285
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	24,480,403	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	1,118,195	9,011,861
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	22,534,834,228	20,511,595,063
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	22,534,834,228	20,511,595,063

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	11,852,779,258	523,561,601	92,750,658	78,992,645	11,224,062,022	11,852,779,258	12,362,582,846	10,845,369,389
2. NAIC 2 (a) .....	8,924,908,288	226,242,032	84,268,553	(61,773,606)	8,756,363,557	8,924,908,288	9,005,108,161	8,465,299,588
3. NAIC 3 (a) .....	944,089,112	10,714,348	21,917,134	(34,612,369)	1,001,727,924	944,089,112	898,273,957	953,375,431
4. NAIC 4 (a) .....	148,345,882	1,896,993	6,549,747	14,838,620	168,378,817	148,345,882	158,531,748	140,767,011
5. NAIC 5 (a) .....	11,840,416	18,577	1,072,101	7,337	11,818,327	11,840,416	10,794,229	13,839,613
6. NAIC 6 (a) .....	4,269,363	0	42,905	9,681	7,459,505	4,269,363	4,236,139	3,774,797
7. Total Bonds	21,886,232,319	762,433,551	206,601,098	(2,537,692)	21,169,810,152	21,886,232,319	22,439,527,080	20,422,425,829
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	5,200,000	0	0	0	5,200,000	5,200,000	5,200,000	5,200,000
9. NAIC 2 .....	8,870,750	0	0	(567,000)	8,706,250	8,870,750	8,303,750	8,970,500
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock	14,070,750	0	0	(567,000)	13,906,250	14,070,750	13,503,750	14,170,500
15. Total Bonds and Preferred Stock	21,900,303,069	762,433,551	206,601,098	(3,104,692)	21,183,716,402	21,900,303,069	22,453,030,830	20,436,596,329

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ 440,350 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 114,368 ; NAIC 6 \$ 0

S102



**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	114,368	xxx	114,368	47,319	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	160,763	351,851
2. Cost of short-term investments acquired .....	39,894	160,763
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	86,288	351,851
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	114,369	160,763
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	114,369	160,763

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) .....	242,617,970
2. Cost Paid/(Consideration Received) on additions .....	444,003,519
3. Unrealized Valuation increase/(decrease) .....	192,848,546
4. SSAP No. 108 adjustments .....	0
5. Total gain (loss) on termination recognized .....	(82,566,075)
6. Considerations received/(paid) on terminations .....	236,243,925
7. Amortization .....	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item .....	0
9. Total foreign exchange change in Book/Adjusted Carrying Value .....	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) .....	560,660,036
11. Deduct nonadmitted assets .....	0
12. Statement value at end of current period (Line 10 minus Line 11) .....	560,660,036

**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) .....	420,914
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus .....	(370,638)
3.12 Section 1, Column 15, prior year .....	(262,625) (108,013)
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus .....	0
3.14 Section 1, Column 18, prior year .....	0 (108,013)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus .....	0
3.22 Section 1, Column 17, prior year .....	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus .....	(370,638)
3.24 Section 1, Column 19, prior year plus .....	(262,625)
3.25 SSAP No. 108 adjustments .....	0 (108,013) (108,013)
3.3 Subtotal (Line 3.1 minus Line 3.2) .....	0
4.1 Cumulative variation margin on terminated contracts during the year .....	0
4.2 Less:	
4.21 Amount used to adjust basis of hedged item .....	0
4.22 Amount recognized .....	0
4.23 SSAP No. 108 adjustments .....	0
4.3 Subtotal (Line 4.1 minus Line 4.2) .....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year .....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year .....	0
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) .....	1,544,211
7. Deduct total nonadmitted amounts .....	0
8. Statement value at end of current period (Line 6 minus Line 7) .....	1,544,211

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

**N O N E**

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

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 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.....	559,816,415
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,544,187
3.	Total (Line 1 plus Line 2) .....	561,360,602
4.	Part D, Section 1, Column 6 .....	1,327,792,569
5.	Part D, Section 1, Column 7 .....	(766,431,972)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	5
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	559,816,415
8.	Part B, Section 1, Column 13 .....	1,544,187
9.	Total (Line 7 plus Line 8) .....	561,360,602
10.	Part D, Section 1, Column 9 .....	1,327,792,569
11.	Part D, Section 1, Column 10 .....	(766,431,972)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	5
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	0
14.	Part B, Section 1, Column 20 .....	425,600
15.	Part D, Section 1, Column 12 .....	425,600
16.	Total (Line 13 plus Line 14 minus Line 15) .....	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	124,174,188	0
2. Cost of cash equivalents acquired .....	3,821,188,312	1,394,103,569
3. Accrual of discount .....	39,017	3,014
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	(62,423)
6. Deduct consideration received on disposals .....	3,756,510,753	1,269,869,972
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	188,890,764	124,174,188
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	188,890,764	124,174,188

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
304 Inverness	Englewood	CO	07/10/2023		14,000,000	38,321	13,961,679	0
0199999. Acquired by Purchase					14,000,000	38,321	13,961,679	0
0399999 - Totals					14,000,000	38,321	13,961,679	0

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Quarter, 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																			

E01

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
152023050167010	Englewood		CO		09/15/2023	7.500	1,097,179	0	1,750,000
049823060167846	Island Park		ID		08/18/2023	7.500	1,464,500	0	2,450,000
0399999. Mortgages in good standing - Residential mortgages-all other									
210967C	LAKELAND		FL		07/21/2023	8.562	0	5,683,366	44,499,010
0599999. Mortgages in good standing - Commercial mortgages-all other									
							0	5,683,366	44,499,010
0899999. Total Mortgages in good standing							2,561,679	5,683,366	48,699,010
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									
							2,561,679	5,683,366	48,699,010

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
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
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
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
210945C	MEMPHIS	TN		03/10/2022	08/25/2023	8,576,701	0	0	0	0	0	0	8,576,701	8,576,701	0	0	0
0199999. Mortgages closed by repayment						64,588,251	0	0	0	0	0	0	64,588,251	64,588,251	0	0	0
0210821	DALLAS	TX		04/01/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210897	CARSON	CA		04/22/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210781	HARTLAND	WI		03/30/2018		48,873	0	0	0	0	0	0	48,873	48,873	0	0	0
0210792	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210949	COLORADO SPRINGS	CO		01/10/2022		0	0	0	0	0	0	0	0	0	0	0	0
210753A	EDINA	MN		09/01/2017		150,051	0	0	0	0	0	0	150,051	150,051	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		98,401	0	0	0	0	0	0	98,401	98,401	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		73,481	0	0	0	0	0	0	73,481	73,481	0	0	0
0210972	SAN ANTONIO	TX		07/21/2022		103,757	0	0	0	0	0	0	103,757	103,757	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		85,459	0	0	0	0	0	0	85,459	85,459	0	0	0
0210756	CENTREVILLE	VA		09/01/2017		87,792	0	0	0	0	0	0	87,792	87,792	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0210848	PLANO	TX		04/22/2020		42,800	0	0	0	0	0	0	0	42,800	42,800	0	0
0210953	KERRVILLE	TX		01/18/2022		43,889	0	0	0	0	0	0	0	43,889	43,889	0	0
0210937	GAINESVILLE	GA		11/12/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210727	CHICAGO	IL		09/21/2016		106,981	0	0	0	0	0	0	0	106,981	106,981	0	0
0210955	GOLETA	CA		02/16/2022		132,925	0	0	0	0	0	0	0	132,925	132,925	0	0
0210701	DES PERES	MO		10/21/2015		91,171	0	0	0	0	0	0	0	91,171	91,171	0	0
0210732	CHARLOTTE	NC		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		53,664	0	0	0	0	0	0	0	53,664	53,664	0	0
210814A	MAPLE VALLEY	WA		01/03/2019		86,633	0	0	0	0	0	0	0	86,633	86,633	0	0
0210944	EAST HAVEN	CT		12/22/2021		66,527	0	0	0	0	0	0	0	66,527	66,527	0	0
0210669	MEQUON	WI		09/30/2014		30,138	0	0	0	0	0	0	0	30,138	30,138	0	0
0210914	PHOENIX	AZ		07/23/2021		44,425	0	0	0	0	0	0	0	44,425	44,425	0	0
210814B	MAPLE VALLEY	WA		01/03/2019		20,104	0	0	0	0	0	0	0	20,104	20,104	0	0
0210556	BUFFALO GROVE	IL		12/01/2016		20,850	0	0	0	0	0	0	0	20,850	20,850	0	0
0210722	GRANITE BAY	CA		06/30/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210938	FORT MILL	SC		12/23/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210896	PHOENIX	AZ		04/23/2021		239,678	0	0	0	0	0	0	0	239,678	239,678	0	0
0210703	WHITE MARSH	MD		12/01/2016		127,201	0	0	0	0	0	0	0	127,201	127,201	0	0
0210962	BELLEVUE	WA		04/07/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210765	POOLER	GA		01/12/2018		129,908	0	0	0	0	0	0	0	129,908	129,908	0	0
0210948	CONCORD	NC		01/28/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210885	AUGUSTA	GA		03/10/2021		143,230	0	0	0	0	0	0	0	143,230	143,230	0	0
0210978	COMMERCE	CA		07/27/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210893	MADISON	WI		05/20/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210691	NEWPORT BEACH	CA		12/01/2016		193,244	0	0	0	0	0	0	0	193,244	193,244	0	0
0210919	ARDEN	NC		09/03/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210943	LEWISVILLE	TX		12/16/2021		46,388	0	0	0	0	0	0	0	46,388	46,388	0	0
0210846	MINNEAPOLIS	MN		03/03/2020		277,247	0	0	0	0	0	0	0	277,247	277,247	0	0
0210728	SCOTTSDALE	AZ		12/01/2016		119,043	0	0	0	0	0	0	0	119,043	119,043	0	0
0210888	SEATTLE	WA		04/02/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		170,792	0	0	0	0	0	0	0	170,792	170,792	0	0
0210725	URBANDALE	IA		12/01/2016		185,200	0	0	0	0	0	0	0	185,200	185,200	0	0
0210685	WHITE MARSH	MD		12/01/2016		95,234	0	0	0	0	0	0	0	95,234	95,234	0	0
0210663	DELAFIELD	WI		12/01/2016		44,635	0	0	0	0	0	0	0	44,635	44,635	0	0
0210710	COLLIERVILLE	TN		12/01/2016		152,469	0	0	0	0	0	0	0	152,469	152,469	0	0
0210916	AUSTIN	TX		08/10/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210900	NASHVILLE	TN		05/19/2021		81,006	0	0	0	0	0	0	0	81,006	81,006	0	0
0210819	LOUISVILLE	KY		05/01/2019		95,917	0	0	0	0	0	0	0	95,917	95,917	0	0
0210707	NILES	IL		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210920	ALHAMBRA	CA		09/03/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210915	BOISE	ID		11/12/2021		101,516	0	0	0	0	0	0	0	101,516	101,516	0	0
0210656	TIMONIUM	MD		05/13/2014		104,318	0	0	0	0	0	0	0	104,318	104,318	0	0
0210925	BRIDGETON	MO		09/23/2021		0	0	0	0	0	0	0	0	0	0	0	0
210673B	ST LOUIS	MO		05/15/2019		19,069	0	0	0	0	0	0	0	19,069	19,069	0	0
0210804	DALLAS	TX		10/10/2018		61,376	0	0	0	0	0	0	0	61,376	61,376	0	0
0210980	WARRENVILLE	SC		08/17/2022		78,186	0	0	0	0	0	0	0	78,186	78,186	0	0
0210894	MADISON	WI		07/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		147,754	0	0	0	0	0	0	0	147,754	147,754	0	0
0210704	SUNSET HILLS	MO		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210895	MADISON	WI		07/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210760	REDMOND	WA		11/08/2017		131,762	0	0	0	0	0	0	0	131,762	131,762	0	0



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0210954	SALT LAKE CITY	UT		01/21/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210677	WAYZATA	MN		12/03/2014		151,145	0	0	0	0	0	0	0	151,145	151,145	0	0
0210843	MINNEAPOLIS	MN		01/07/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		163,022	0	0	0	0	0	0	0	163,022	163,022	0	0
0210868	RANCHO CUCAMONGA	CA		12/08/2020		119,901	0	0	0	0	0	0	0	119,901	119,901	0	0
0210963	ONTARIO	CA		04/05/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210906	WEST VALLEY CITY	UT		06/04/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210866	KYLE	TX		11/05/2020		161,593	0	0	0	0	0	0	0	161,593	161,593	0	0
0210430	OAK PARK	IL		12/08/2005		130,598	0	0	0	0	0	0	0	130,598	130,598	0	0
0210683	LAWRENCEVILLE	GA		12/01/2016		105,420	0	0	0	0	0	0	0	105,420	105,420	0	0
0210964	RANCHO MISSION VIEJO	CA		04/15/2022		0	0	0	0	0	0	0	0	0	0	0	0
210816A	NEW ALBANY	OH		02/13/2019		69,660	0	0	0	0	0	0	0	69,660	69,660	0	0
0210649	DECATUR	AL		01/16/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210678	VISTA	CA		12/10/2014		63,421	0	0	0	0	0	0	0	63,421	63,421	0	0
0210670	FRANKLIN	WI		12/01/2016		38,175	0	0	0	0	0	0	0	38,175	38,175	0	0
0210898	LINTHICUM	MD		05/07/2021		162,617	0	0	0	0	0	0	0	162,617	162,617	0	0
0210890	OLYMPIA	WA		04/14/2021		45,646	0	0	0	0	0	0	0	45,646	45,646	0	0
0210762	OXFORD	OH		11/01/2017		142,964	0	0	0	0	0	0	0	142,964	142,964	0	0
0210740	DENTON	TX		11/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210849	COLUMBIA	MD		09/01/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210797	OMAHA	NE		06/15/2018		96,092	0	0	0	0	0	0	0	96,092	96,092	0	0
210816B	NEW ALBANY	OH		02/13/2019		20,353	0	0	0	0	0	0	0	20,353	20,353	0	0
0210860	BUFORD	GA		10/02/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210958	NEWARK	NJ		12/29/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		54,797	0	0	0	0	0	0	0	54,797	54,797	0	0
210690B	W DES MOINES	IA		08/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210807	GRAPEVINE	TX		10/12/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210733	HOMEWOOD	AL		12/01/2016		221,080	0	0	0	0	0	0	0	221,080	221,080	0	0
0210674	BALA CYNWYD	PA		12/05/2014		62,143	0	0	0	0	0	0	0	62,143	62,143	0	0
0210853	GLEN BURNIE	MD		05/04/2020		70,413	0	0	0	0	0	0	0	70,413	70,413	0	0
0210617	NASHVILLE	TN		12/26/2012		126,595	0	0	0	0	0	0	0	126,595	126,595	0	0
0210942	TULSA	OK		12/28/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210815	ST PAUL	MN		08/30/2019		40,100	0	0	0	0	0	0	0	40,100	40,100	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		64,085	0	0	0	0	0	0	0	64,085	64,085	0	0
0210872	NAPERVILLE	IL		12/28/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210877	SCHAUMBURG	IL		12/22/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210923	PALM BAY	FL		09/15/2021		55,267	0	0	0	0	0	0	0	55,267	55,267	0	0
0210936	GOODYEAR	AZ		11/19/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210692	EL CAJON	CA		07/23/2015		0	0	0	0	0	0	0	0	0	0	0	0
0210869	ST LOUIS	MO		11/23/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210950	LEWISVILLE	TX		12/17/2021		92,739	0	0	0	0	0	0	0	92,739	92,739	0	0
0210887	FLORISSANT	MO		04/19/2021		115,060	0	0	0	0	0	0	0	115,060	115,060	0	0
0210694	LINCOLN	NE		08/25/2015		125,140	0	0	0	0	0	0	0	125,140	125,140	0	0
0210639	MORRISVILLE	NC		08/22/2013		26,051	0	0	0	0	0	0	0	26,051	26,051	0	0
0210659	FORT COLLINS	CO		03/20/2014		13,983	0	0	0	0	0	0	0	13,983	13,983	0	0
0210763	LOS ANGELES	CA		01/11/2018		343,908	0	0	0	0	0	0	0	343,908	343,908	0	0
0210960	BEDMINSTER	NJ		03/09/2022		38,788	0	0	0	0	0	0	0	38,788	38,788	0	0
0210904	LEAWOOD	KS		06/15/2021		75,455	0	0	0	0	0	0	0	75,455	75,455	0	0
0210873	DRAPER	UT		01/26/2021		211,908	0	0	0	0	0	0	0	211,908	211,908	0	0
0210796	STAMFORD	CT		07/11/2018		54,911	0	0	0	0	0	0	0	54,911	54,911	0	0
0210605	MILFORD	MI		05/31/2012		138,465	0	0	0	0	0	0	0	138,465	138,465	0	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0210682	GERMANTOWN	MD		03/30/2015		74,369	0	0	0	0	0	0	74,369	74,369	0	0	0
0210769	LAWRENCEVILLE	GA		12/15/2017		0	0	0	0	0	0	0	0	0	0	0	0
0210947	MILWAUKEE	WI		12/22/2021		0	0	0	0	0	0	0	0	0	0	0	0
210967C	LAKELAND	FL		08/28/2023		0	0	0	0	0	0	0	0	0	0	0	0
0210984	Kansas City	MO		01/12/2023		0	0	0	0	0	0	0	0	0	0	0	0
0210836	MATHEWS	NC		11/18/2019		93,898	0	0	0	0	0	0	93,898	93,898	0	0	0
0210661	HINSDALE	IL		06/26/2014		44,676	0	0	0	0	0	0	44,676	44,676	0	0	0
0210835	CHARLOTTE	NC		11/18/2019		103,781	0	0	0	0	0	0	103,781	103,781	0	0	0
0210979	BAYTOWN	TX		07/28/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210636	DENVER	CO		07/31/2013		0	0	0	0	0	0	0	0	0	0	0	0
0210689	ROCKVILLE	MD		12/01/2016		146,677	0	0	0	0	0	0	146,677	146,677	0	0	0
0210842	FAIRFIELD	CT		01/30/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		92,006	0	0	0	0	0	0	92,006	92,006	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		83,368	0	0	0	0	0	0	83,368	83,368	0	0	0
0210743	MINNEAPOLIS	MN		11/21/2016		58,707	0	0	0	0	0	0	58,707	58,707	0	0	0
0210976	HOFFMAN ESTATES	IL		07/06/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		110,240	0	0	0	0	0	0	110,240	110,240	0	0	0
0210930	SAN DIEGO	CA		11/23/2021		61,286	0	0	0	0	0	0	61,286	61,286	0	0	0
0210806	TOLLESON	AZ		09/28/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210863	FULTON	MD		11/02/2020		96,392	0	0	0	0	0	0	96,392	96,392	0	0	0
0210711	BALTIMORE	MD		12/01/2016		222,739	0	0	0	0	0	0	222,739	222,739	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		67,164	0	0	0	0	0	0	67,164	67,164	0	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		63,388	0	0	0	0	0	0	63,388	63,388	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		100,695	0	0	0	0	0	0	100,695	100,695	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		121,770	0	0	0	0	0	0	121,770	121,770	0	0	0
0210650	NEWBURGH	NY		01/16/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210664	GREENWICH	CT		07/31/2014		72,232	0	0	0	0	0	0	72,232	72,232	0	0	0
0210974	PHOENIX	AZ		08/29/2022		0	0	0	0	0	0	0	0	0	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		146,087	0	0	0	0	0	0	146,087	146,087	0	0	0
0210935	LEXINGTON	SC		10/20/2021		0	0	0	0	0	0	0	0	0	0	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		114,705	0	0	0	0	0	0	114,705	114,705	0	0	0
0210891	CALDWELL	ID		05/20/2021		32,613	0	0	0	0	0	0	32,613	32,613	0	0	0
0210713	PORTLAND	OR		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210745	CAMBRIDGE	MA		11/14/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210861	GARDENA	CA		11/10/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		138,772	0	0	0	0	0	0	138,772	138,772	0	0	0
0210747	BOSTON	MA		01/17/2017		68,300	0	0	0	0	0	0	68,300	68,300	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		149,396	0	0	0	0	0	0	149,396	149,396	0	0	0
0210973	SCOTTSDALE	AZ		04/25/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210899	OVERLAND PARK	KS		06/02/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210854	LINCOLN	NE		05/11/2020		87,574	0	0	0	0	0	0	87,574	87,574	0	0	0
0210648	WAXAHACHIE	TX		01/16/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210795	CLACKAMAS	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210651	COVENTRY	RI		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		54,042	0	0	0	0	0	0	54,042	54,042	0	0	0
210715B	SEATTLE	WA		03/15/2019		16,744	0	0	0	0	0	0	16,744	16,744	0	0	0
0210970	MCKINNEY	TX		04/26/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210668	DENVER	CO		09/18/2014		0	0	0	0	0	0	0	0	0	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		48,300	0	0	0	0	0	0	48,300	48,300	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		60,143	0	0	0	0	0	0	60,143	60,143	0	0	0
0210729	OLNEY	MD		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0210977	KENT	WA		08/11/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210975	FREDERICKSON	WA		07/20/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210847	FARMINGTON	UT		04/14/2020		103,461	0	0	0	0	0	0	0	103,461	103,461	0	0
210753B	EDINA	MN		04/09/2019		18,649	0	0	0	0	0	0	0	18,649	18,649	0	0
0210708	INDEPENDENCE	OH		01/06/2016		151,612	0	0	0	0	0	0	0	151,612	151,612	0	0
0210883	FREMONT	CA		03/22/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210901	VERONA	WI		06/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210828	GARNER	NC		06/07/2019		45,533	0	0	0	0	0	0	0	45,533	45,533	0	0
0210709	URBANDALE	IA		01/22/2016		80,252	0	0	0	0	0	0	0	80,252	80,252	0	0
0210870	CHARLOTTE	NC		12/30/2020		69,985	0	0	0	0	0	0	0	69,985	69,985	0	0
0210785	GREAT NECK	NY		05/09/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		141,054	0	0	0	0	0	0	0	141,054	141,054	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		51,514	0	0	0	0	0	0	0	51,514	51,514	0	0
0210645	BRECKSVILLE	OH		10/17/2013		89,587	0	0	0	0	0	0	0	89,587	89,587	0	0
210673A	ST LOUIS	MO		10/09/2014		145,293	0	0	0	0	0	0	0	145,293	145,293	0	0
0210655	HUNT VALLEY	MD		12/01/2016		93,254	0	0	0	0	0	0	0	93,254	93,254	0	0
0210961	LINCOLN	NE		03/18/2022		42,989	0	0	0	0	0	0	0	42,989	42,989	0	0
0210671	WAUNAKEE	WI		09/30/2014		34,558	0	0	0	0	0	0	0	34,558	34,558	0	0
0210841	FAIRFIELD	CT		01/30/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210808	LITHIA SPRINGS	GA		10/12/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210714	CHEVY CHASE	MD		05/10/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210700	ST LOUIS	MO		10/08/2015		38,402	0	0	0	0	0	0	0	38,402	38,402	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		92,861	0	0	0	0	0	0	0	92,861	92,861	0	0
0210969	CHAPEL HILL	NC		05/11/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210878	PHILADELPHIA	PA		02/16/2021		97,598	0	0	0	0	0	0	0	97,598	97,598	0	0
0210971	WAUKESHA	WI		05/17/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210850	HEBRON	KY		03/26/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210981	LAS VEGAS	NV		09/01/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210698	MURRAY	UT		10/02/2015		221,272	0	0	0	0	0	0	0	221,272	221,272	0	0
0210666	MT PLEASANT	SC		08/28/2014		98,858	0	0	0	0	0	0	0	98,858	98,858	0	0
0210803	DALLAS	TX		10/10/2018		24,551	0	0	0	0	0	0	0	24,551	24,551	0	0
0210742	KANSAS CITY	MO		12/09/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210832	PORTLAND	OR		09/26/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210882	WHITESTOWN	IN		02/10/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210679	NEEDHAM	MA		12/01/2016		99,081	0	0	0	0	0	0	0	99,081	99,081	0	0
0210886	MANSFIELD	MA		03/15/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210952	PHOENIXVILLE	PA		01/18/2022		31,280	0	0	0	0	0	0	0	31,280	31,280	0	0
0210686	KNOXVILLE	TN		12/01/2016		64,894	0	0	0	0	0	0	0	64,894	64,894	0	0
0210845	MADISON	WI		03/31/2020		64,596	0	0	0	0	0	0	0	64,596	64,596	0	0
0210956	SAN ANTONIO	TX		01/19/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210748	CONCORD	NH		05/01/2017		52,122	0	0	0	0	0	0	0	52,122	52,122	0	0
0210933	SAN ANTONIO	TX		11/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210820	EDEN PRAIRIE	MN		03/07/2019		0	0	0	0	0	0	0	0	0	0	0	0
210690A	W DES MOINES	IA		12/01/2016		83,378	0	0	0	0	0	0	0	83,378	83,378	0	0
0210471	LOVELAND	CO		12/20/2006		69,535	0	0	0	0	0	0	0	69,535	69,535	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		19,420	0	0	0	0	0	0	0	19,420	19,420	0	0
0210833	SEATTLE	WA		12/05/2019		63,875	0	0	0	0	0	0	0	63,875	63,875	0	0
0210757	PAPILLION	NE		08/30/2017		120,760	0	0	0	0	0	0	0	120,760	120,760	0	0
0210787	AUBURN	AL		05/23/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210720	MADISON	WI		06/20/2016		58,411	0	0	0	0	0	0	0	58,411	58,411	0	0
0210790	BEAVERTON	OR		06/26/2018		70,087	0	0	0	0	0	0	0	70,087	70,087	0	0

E02.4

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0210696	BLOOMINGTON	MN		08/13/2015		203,686	0	0	0	0	0	0	203,686	203,686	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		159,225	0	0	0	0	0	0	159,225	159,225	0	0	0
0210941	EDISON	NJ		12/16/2021		60,231	0	0	0	0	0	0	60,231	60,231	0	0	0
0210912	ROCK HILL	SC		07/08/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210926	OLYMPIA	WA		09/27/2021		68,826	0	0	0	0	0	0	68,826	68,826	0	0	0
0210864	KATY	TX		10/06/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210834	OMAHA	NE		10/30/2019		65,067	0	0	0	0	0	0	65,067	65,067	0	0	0
0210905	UNIVERSITY HGHTS	OH		06/21/2021		79,607	0	0	0	0	0	0	79,607	79,607	0	0	0
0210705	CARY	NC		12/01/2016		0	0	0	0	0	0	0	0	0	0	0	0
0210862	PARLIN	NJ		10/15/2020		197,266	0	0	0	0	0	0	197,266	197,266	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		220,959	0	0	0	0	0	0	220,959	220,959	0	0	0
0210921	CARROLLTON	TX		09/01/2021		52,180	0	0	0	0	0	0	52,180	52,180	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		42,213	0	0	0	0	0	0	42,213	42,213	0	0	0
0210737	FORT MILL	SC		10/25/2016		179,716	0	0	0	0	0	0	179,716	179,716	0	0	0
0210957	FORT WORTH	TX		01/25/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210902	OAK BROOK	IL		06/02/2021		348,398	0	0	0	0	0	0	348,398	348,398	0	0	0
0210918	PLYMOUTH	MN		08/05/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210909	LAS VEGAS	NV		08/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
210856A	DALLAS	TX		05/11/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210794	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210789	BRASELTON	GA		05/09/2018		33,900	0	0	0	0	0	0	33,900	33,900	0	0	0
0210813	LENEXA	KS		08/30/2019		92,183	0	0	0	0	0	0	92,183	92,183	0	0	0
0210879	CENTERVILLE	UT		02/17/2021		59,547	0	0	0	0	0	0	59,547	59,547	0	0	0
0290010	LONG ISLAND CITY	NY		09/29/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210940	GRESHAM	OR		12/13/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		84,579	0	0	0	0	0	0	84,579	84,579	0	0	0
0210867	WALLINGFORD	CT		11/23/2020		186,976	0	0	0	0	0	0	186,976	186,976	0	0	0
0210738	SANTA CLARA	CA		11/08/2016		260,190	0	0	0	0	0	0	260,190	260,190	0	0	0
0210838	CARROLLTON	TX		12/17/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210857	BALTIMORE	MD		06/02/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210811	PHILADELPHIA	PA		12/20/2018		628,894	0	0	0	0	0	0	628,894	628,894	0	0	0
0210959	OREM	UT		02/28/2022		82,607	0	0	0	0	0	0	82,607	82,607	0	0	0
0210788	PHOENIX	AZ		05/21/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210749	CONCORD	NH		05/01/2017		109,455	0	0	0	0	0	0	109,455	109,455	0	0	0
0210968	DALLAS	TX		03/10/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		58,492	0	0	0	0	0	0	58,492	58,492	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		186,969	0	0	0	0	0	0	186,969	186,969	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		112,902	0	0	0	0	0	0	112,902	112,902	0	0	0
210810B	PHOENIXVILLE	PA		11/29/2018		20,075	0	0	0	0	0	0	20,075	20,075	0	0	0
0210946	LINCOLN	NE		12/20/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210917	FAIRFIELD	NJ		09/16/2021		55,663	0	0	0	0	0	0	55,663	55,663	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		54,184	0	0	0	0	0	0	54,184	54,184	0	0	0
0210982	TAYLOR	MI		09/29/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210924	CALDWELL	ID		09/02/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210928	UNION	NJ		10/06/2021		45,902	0	0	0	0	0	0	45,902	45,902	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		73,474	0	0	0	0	0	0	73,474	73,474	0	0	0
0210801	ENGLEWOOD	CO		08/03/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210966	WINSTON-SALEM	NC		03/15/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210913	SPARTANBURG	SC		08/16/2021		187,683	0	0	0	0	0	0	187,683	187,683	0	0	0
0210818	FORT WORTH	TX		02/27/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210751	ASHBURN	VA		05/23/2017		98,614	0	0	0	0	0	0	98,614	98,614	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
210856B	DALLAS	TX		04/07/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210865	KYLE	TX		11/05/2020		102,395	0	0	0	0	0	0	0	102,395	102,395	0	0
0210929	OREM	UT		10/13/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210881	CARLSBAD	CA		02/26/2021		0	0	0	0	0	0	0	0	0	0	0	0
210715A	SEATTLE	WA		12/01/2016		94,224	0	0	0	0	0	0	0	94,224	94,224	0	0
0210907	WINSTON-SALEM	NC		06/30/2021		36,718	0	0	0	0	0	0	0	36,718	36,718	0	0
0210840	FAIRFIELD	CT		02/05/2020		0	0	0	0	0	0	0	0	0	0	0	0
0210932	CITY OF INDUSTRY	CA		10/28/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210939	RANCHO MISSION VIEJO	CA		12/17/2021		104,986	0	0	0	0	0	0	0	104,986	104,986	0	0
0210793	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0210766	DENVER	CO		12/18/2017		66,225	0	0	0	0	0	0	0	66,225	66,225	0	0
0210809	POMONA	CA		11/07/2018		34,125	0	0	0	0	0	0	0	34,125	34,125	0	0
0210965	OVERLAND PARK	KS		04/13/2022		172,508	0	0	0	0	0	0	0	172,508	172,508	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		106,088	0	0	0	0	0	0	0	106,088	106,088	0	0
0210839	COMPTON	CA		12/18/2019		0	0	0	0	0	0	0	0	0	0	0	0
0210681	ORADELL	NJ		12/01/2016		97,345	0	0	0	0	0	0	0	97,345	97,345	0	0
0210911	MCLEAN	VA		08/06/2021		39,697	0	0	0	0	0	0	0	39,697	39,697	0	0
0210931	CELEBRATION	FL		10/14/2021		63,257	0	0	0	0	0	0	0	63,257	63,257	0	0
0210927	PHOENIX	AZ		11/09/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210884	AUBURN	WA		04/06/2021		74,625	0	0	0	0	0	0	0	74,625	74,625	0	0
0210706	CHARLESTON	SC		12/11/2015		0	0	0	0	0	0	0	0	0	0	0	0
0210951	BLAINE	MN		12/22/2021		0	0	0	0	0	0	0	0	0	0	0	0
0210665	GARDEN CITY	NY		12/01/2016		44,233	0	0	0	0	0	0	0	44,233	44,233	0	0
0210983	PHOENIX	AZ		12/14/2022		0	0	0	0	0	0	0	0	0	0	0	0
210945C	MEMPHIS	TN		03/10/2022		0	0	0	0	0	0	0	0	0	0	0	0
0210880	DALLAS	TX		01/28/2021		107,848	0	0	0	0	0	0	0	107,848	107,848	0	0
0210676	BETHESDA	MD		11/10/2014		0	0	0	0	0	0	0	0	0	0	0	0
0299999	Mortgages with partial repayments						17,757,312	0	0	0	0	0	0	17,757,312	17,757,312	0	0
0210801	ENGLEWOOD	CO		08/03/2018		0	0	0	0	0	0	0	0	14,000,000	14,000,000	0	0
0499999	Mortgages transferred						0	0	0	0	0	0	0	14,000,000	14,000,000	0	0
0599999	Totals						82,345,563	0	0	0	0	0	0	96,345,563	96,345,563	0	0

E02.6

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
727500-00-1	Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	0	1,135,868	0	0	2.000
732200-00-1	Altas Partners Holding III LP	Grand Cayman		Altas Partners Holding III LP		01/27/2023	3	0	69,228	0	0	0.750
722400-00-9	Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP		06/01/2016	3	0	46,183	0	0	0.980
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP		06/28/2017	2	0	967,319	0	0	6.670
728700-00-6	Avista Healthcare Partners LP	Wilmington	DE	Avista Healthcare Partners LP		03/25/2020	3	0	138,883	0	0	1.120
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	0	1.280
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Brighton Park Capital Fnd I LP		10/29/2020	3	0	131,143	0	0	1.110
729900-00-1	Butterfly II LP	Wilmington	DE	Butterfly II LP		04/30/2021	3	0	158	0	0	4.940
717900-00-5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	3	0	14,091	0	0	1.010
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017	3	0	171,695	0	0	0.340
732700-00-0	Formentera Partners Fund II	Wilmington	DE	Formentera Partners Fund II		07/24/2023	3	5,412,947	809,558	0	0	1.810
722100-00-5	Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	3	0	55,944	0	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	0.160
726000-00-3	Heartwood Partners III Frmlly: Capital Partners III	Wilmington	DE	Heartwood Partners III Frmlly: Capital Partners III		05/30/2018	3	0	28,613	0	0	2.330
732300-00-9	Hill Path Capital Partners III	Wilmington	DE	Hill Path Capital Partners III		01/19/2023	3	0	2,224,397	0	0	1.780
731400-00-8	Ironwood Capital Ptnrs V	Wilmington	DE	Ironwood Capital Ptnrs V		08/18/2022	2	0	207,043	0	0	4.240
728800-00-4	Jade Equity Investors LP	Dover	DE	Jade Equity Investors LP		04/15/2020	3	0	500,903	0	0	0.730
731900-00-7	Kingswood Capital Opps Fund II	Wilmington	DE	Kingswood Capital Opps Fund II		12/22/2022	3	0	2,730,752	0	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	3	0	503,050	0	0	0.890
719400-00-4	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund V		07/01/2015	3	0	214,522	0	0	0.780
726200-00-9	Littlejohn VI	Wilmington	DE	Littlejohn VI		12/19/2019	3	0	114,904	0	0	0.870
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Lovell Minnick Equity Ptnr IV		12/01/2015	3	0	99,415	0	0	2.000
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Lovell Minnick Equity V LLP		10/25/2019	3	0	1,595,901	0	0	1.200
725700-00-9	MSouth Equity Partners IV LP	Wilmington	DE	MSouth Equity Partners IV LP		09/06/2019	3	0	2,422,787	0	0	2.270
730900-00-8	NB Credit Opps Fund II	Newark	DE	NB Credit Opps Fund II		12/21/2021	2	0	3,578,564	0	0	2.360
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	2	0	39,479	0	0	1.930
721900-00-9	NGP Natural Resources XI	Wilmington	DE	NGP Natural Resources XI		03/10/2016	3	0	20,714	0	0	0.040
727100-00-0	NGP Natural Resources XII	Dover	DE	NGP Natural Resources XII		02/25/2019	3	0	314,511	0	0	0.240
729600-00-7	New Mountain Partners VI	Wilmington	DE	New Mountain Partners VI		03/12/2021	3	0	737,589	0	0	0.080
728100-00-9	Northstar Mezz Ptnrs VII Feede	Wilmington	DE	Northstar Mezz Ptnrs VII Feede		10/30/2019	2	0	43,657	0	0	4.350
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II		07/01/2016	3	0	16,599	0	0	0.460
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC		04/26/2018	3	0	116,598	0	0	3.180
730500-00-6	Spark Capital Growth Fund IV	Wilmington	DE	Spark Capital Growth Fund IV		01/26/2022	1	0	500,000	0	0	1.920
730700-01-0	Spark Capital VII LP	Wilmington	DE	Spark Capital VII LP		02/15/2022	1	0	416,667	0	0	1.280
731700-00-1	Sumeru Equity Partners Fund IV	Wilmington	DE	Sumeru Equity Partners Fund IV		09/02/2022	3	0	1,876,352	0	0	2.000
723300-00-0	Summit Partners Growth Eq IX-A	Wilmington	DE	Summit Partners Growth Eq IX-A		04/14/2017	3	0	46,182	0	0	0.450
731800-00-9	Summit Partners Gwth Fnd XI-A	Wilmington	DE	Summit Partners Gwth Fnd XI-A		09/29/2022	3	0	224,014	0	0	0.250
729700-00-5	Summit Ptnrs Vent Cap Fnd V	Wilmington	DE	Summit Ptnrs Vent Cap Fnd V		05/28/2021	1	0	63,830	0	0	0.820
722200-00-3	Summitt Ptnrs Vent Cap Fd IV	Wilmington	DE	Summitt Ptnrs Vent Cap Fd IV		05/24/2016	1	0	51,750	0	0	1.160
732800-00-8	TA Debt Fund V LP	Wilmington	DE	TA Debt Fund V LP		07/07/2023	2	2,000,000	0	0	0	1.820
730400-00-9	TA XIV-A	Wilmington	DE	TA XIV-A		12/07/2021	3	0	750,000	0	0	0.200
732600-00-2	The Founders Fund Growth II LP	Wilmington	DE	The Founders Fund Growth II LP		07/28/2023	3	1,200,000	900,000	0	0	0.880
732900-00-6	The Founders Fund VIII LP	Wilmington	DE	The Founders Fund VIII LP		08/01/2023	1	250,000	0	0	0	0.560
730300-00-1	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	VPC Asset-Backed Opp Cr Fund		12/22/2021	2	0	1,473,296	0	0	1.330
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Vista Credit Opp Fund II LP		12/12/2016	2	0	156,450	0	0	1.100
722600-00-4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP		07/15/2016	3	0	200,013	0	0	0.360
732500-00-4	Welsh Carson Anderson & Stowe XIV LP	Wilmington	DE	Welsh Carson Anderson & Stowe XIV LP		06/30/2023	3	0	47,969	0	0	1.200
726600-00-0	Butterfly I LP	Grand Cayman		Butterfly I LP		11/16/2018	3	0	526,579	0	0	2.860
723800-00-9	Carlyle Structured Credit	George Town		Carlyle Structured Credit		09/22/2017	2	0	22,493	0	0	3.580
731100-00-4	NCP Fund II LP	Wilmington	DE	NCP Fund II LP		06/17/2022	3	0	249,643	0	0	3.170
727300-00-6	Summit Partners Gw Eqy X-A	Grand Cayman		Summit Partners Gw Eqy X-A		03/18/2020	3	0	231,300	0	0	0.180
726900-00-4	Vista Equity Partners Fund VII	Grand Cayman		Vista Equity Partners Fund VII		01/24/2019	3	0	115,445	0	0	0.070
729300-00-4	Vista Foundation Fund IV	Grand Cayman		Vista Foundation Fund IV		07/24/2020	3	0	139,575	0	0	0.260

E03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
1999999	Joint Venture Interests - Common Stock - Unaffiliated							9,103,354	28,384,724	0	0	XXX
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Waterton Residential Property Venture XII LP		10/21/2015		0	19,816	0	0	2.940
2199999	Joint Venture Interests - Real Estate - Unaffiliated							0	19,816	0	0	XXX
6099999	Total - Unaffiliated							9,103,354	28,404,540	0	0	XXX
6199999	Total - Affiliated							0	0	0	0	XXX
6299999	Totals							9,103,354	28,404,540	0	0	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
46332#-12-4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Capital Distribution	06/12/2018	09/08/2023	249,471	0	0	0	0	0	0	249,471	10,171	0	0	0	239,300
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						249,471	0	0	0	0	0	0	249,471	10,171	0	0	0	239,300
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
720800-00-2	ArcLight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	07/18/2023	985,222	0	0	0	0	0	0	985,222	443,229	0	0	0	541,993
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	07/03/2023	664,726	0	0	0	0	0	0	664,726	445,379	0	0	0	219,347
723900-00-7	Arrowhead Capital Fund III LP	Dover	DE	Expense Allocation	06/28/2017	09/30/2023	0	0	0	0	0	0	0	0	154,886	0	0	0	(154,886)
000000-00-0	Athene LP AAA Investments (co invest VI)	Wilmington	DE	Sale	06/17/2020	09/28/2023	143,530	454,393	0	0	0	454,393	0	560,440	29,057	0	(531,383)	(531,383)	0
728700-00-6	Avista Healthcare Partners LP	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
719500-00-1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	08/31/2023	464,063	0	0	0	0	0	0	464,063	464,063	0	0	0	0
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
729400-00-2	Brighton Park Capital Fnd I LP	Wilmington	DE	Capital Distribution	10/29/2020	08/09/2023	10,725	0	0	0	0	0	0	10,725	0	0	0	0	10,725
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	09/30/2023	0	0	0	0	0	0	0	0	1,964,616	0	0	0	(1,964,616)
729100-00-8	Cohere Capital Fund I LP	Wilmington	DE	Expense Allocation	06/12/2020	09/30/2023	0	0	0	0	0	0	0	0	482,751	0	0	0	(482,751)
726400-00-5	CIP14 WFS Investor LLC	Wilmington	DE	Income Allocation	10/05/2018	09/30/2023	0	0	0	0	0	0	0	0	(8,667)	0	0	0	8,667
727700-00-7	EMP Fund V Iron Ore Phase 3	Dover	DE	Expense Allocation	05/10/2019	09/30/2023	0	0	0	0	0	0	0	0	783	0	0	0	(783)
728100-00-9	Northstar Mezz Ptnrs VII Feeder	Wilmington	DE	Expense Allocation	10/30/2019	09/30/2023	0	0	0	0	0	0	0	0	43,657	0	0	0	(43,657)
727000-00-2	CP Thor LLC	Wilmington	DE	Capital Distribution	11/20/2018	07/24/2023	210,692	0	0	0	0	0	0	210,692	0	0	0	0	210,692
723000-00-6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	09/08/2023	963,224	0	0	0	0	0	0	963,224	697,081	0	0	0	266,143
724600-00-2	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	07/06/2023	2,828,026	0	0	0	0	0	0	2,828,026	1,001,067	0	0	0	1,826,959
723400-00-8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	08/22/2023	136,389	0	0	0	0	0	0	136,389	(51,559)	0	0	0	187,948
716200-00-1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	07/28/2023	66,690	0	0	0	0	0	0	66,690	29,308	0	0	0	37,382
732700-00-0	Formentera Partners Fund II	Wilmington	DE	Capital Distribution	07/24/2023	09/08/2023	633,675	0	0	0	0	0	0	633,675	0	0	0	0	633,675
722100-00-5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	07/13/2023	300,189	0	0	0	0	0	0	300,189	300,189	0	0	0	0

E03.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
726000-00-3	Heartwood Partners III Frmlly: Capital Partners III	Wilmington	DE	Capital Distribution	05/30/2018	09/07/2023	259,885	0	0	0	0	0	0	259,885	0	0	0	0	259,885	
725900-00-5	LS Power Fund IV Feeder 1 LP	Wilmington	DE	Capital Distribution	11/27/2018	08/15/2023	809,303	0	0	0	0	0	0	809,303	722,993	0	0	0	86,310	
719400-00-4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	07/12/2023	536,479	0	0	0	0	0	0	536,479	56,683	0	0	0	479,796	
726200-00-9	Littlejohn VI	Wilmington	DE	Capital Distribution	12/19/2019	07/07/2023	5,811	0	0	0	0	0	0	5,811	0	0	0	0	5,811	
721200-00-4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	07/12/2023	217,743	0	0	0	0	0	0	217,743	0	0	0	0	217,743	
727200-00-8	Lovell Minnick Equity V LLP	Dover	DE	Capital Distribution	10/25/2019	07/17/2023	6,955	0	0	0	0	0	0	6,955	0	0	0	0	6,955	
724700-01-8	Monomoy Capital Partners III L	Dover	DE	Capital Distribution	12/18/2017	08/24/2023	272,493	0	0	0	0	0	0	272,493	261,721	0	0	0	10,772	
730000-00-7	Monomoy Capital Partners IV LP	Dover	DE	Capital Distribution	12/09/2021	09/15/2023	126,196	0	0	0	0	0	0	126,196	126,196	0	0	0	0	
724400-00-7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	Capital Distribution	10/13/2017	09/27/2023	54,959	0	0	0	0	0	0	54,959	13,853	0	0	0	41,106	
721900-00-9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	09/13/2023	246,438	0	0	0	0	0	0	246,438	120,003	0	0	0	126,435	
727100-00-0	NGP Natural Resources XII	Dover	DE	Capital Distribution	02/25/2019	07/14/2023	3,160,707	0	0	0	0	0	0	3,160,707	1,051,932	0	0	0	2,108,775	
729600-00-7	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/12/2021	09/07/2023	20,892	0	0	0	0	0	0	20,892	0	0	0	0	20,892	
723200-00-2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	07/10/2023	209,800	0	0	0	0	0	0	209,800	0	0	0	0	209,800	
718000-00-3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	07/28/2023	122,624	0	0	0	0	0	0	122,624	29,904	0	0	0	92,720	
724900-00-6	Primus Capital Fund VIII LP	Cleveland	OH	Capital Distribution	12/21/2017	08/31/2023	5,397,336	0	0	0	0	0	0	5,397,336	1,337,886	0	0	0	4,059,451	
725400-00-6	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	08/11/2023	33,234	0	0	0	0	0	0	33,234	29,726	0	0	0	3,508	
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	89,395	0	0	0	519,974	
728000-00-1	TA XIII-A LP	Wilmington	DE	Capital Distribution	12/16/2019	08/18/2023	650,000	0	0	0	0	0	0	650,000	0	0	0	0	650,000	
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	09/28/2023	106,204	0	0	0	0	0	0	106,204	0	0	0	0	106,204	
725200-00-0	Tennenbaum Capital Prtnr VIII	Wilmington	DE	Capital Distribution	03/22/2018	07/27/2023	73,192	0	0	0	0	0	0	73,192	0	0	0	0	73,192	
730300-00-1	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	Capital Distribution	12/22/2021	07/10/2023	309,649	0	0	0	0	0	0	309,649	0	0	0	0	309,649	
723100-00-4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	08/23/2023	719,948	0	0	0	0	0	0	719,948	359,427	0	0	0	360,521	
722500-00-6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	08/14/2023	5,068,862	0	0	0	0	0	0	5,068,862	2,224,019	0	0	0	2,844,843	
722700-00-2	Penfund Capital Fund V	Toronto		Capital Distribution	08/19/2016	07/28/2023	6,230	0	0	0	0	0	234	6,464	0	(234)	0	(234)	6,230	
726600-00-0	Butterfly I LP	Grand Cayman		Capital Distribution	11/16/2018	08/02/2023	1,187,458	0	0	0	0	0	0	1,187,458	919,292	0	0	0	268,166	
723800-00-9	Carlyle Structured Credit	George Town		Capital Distribution	09/22/2017	09/18/2023	49,655	0	0	0	0	0	0	49,655	89,402	0	0	0	(39,747)	
1999999	Joint Venture Interests - Common Stock - Unaffiliated							30,519,636	454,393	0	0	0	454,393	234	30,936,780	14,881,125	(234)	(531,383)	(531,617)	15,524,039
725100-00-2	MRCC Senior Loan Fund I LLC	Wilmington	DE	Capital Distribution	12/01/2020	09/26/2023	900,000	0	0	0	0	0	0	900,000	1,218,694	0	0	0	(318,694)	
704120-00-5	NLD			Capital Distribution	06/05/2015	06/30/2023	33,430,143	0	0	0	0	0	0	33,430,143	0	0	0	0	33,430,143	
2099999	Joint Venture Interests - Common Stock - Affiliated							34,330,143	0	0	0	0	0	0	34,330,143	1,218,694	0	0	0	33,111,449
720100-00-7	CrossHarbor Instlt 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 Instlt 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	
721000-00-8	Waterton Residential Property Venture XII LP	Wilmington	DE	Capital Distribution	10/21/2015	07/31/2023	19,816	0	0	0	0	0	0	19,816	0	0	0	0	19,816	
2199999	Joint Venture Interests - Real Estate - Unaffiliated							1,744,999	0	0	0	0	0	0	1,744,999	1,643,934	0	0	0	101,065
726700-00-8	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	07/17/2023	68,786	0	0	0	0	0	0	68,786	0	0	0	0	68,786	
5899999	Any Other Class of Assets - Unaffiliated							68,786	0	0	0	0	0	0	68,786	0	0	0	0	68,786
6099999	Total - Unaffiliated							32,582,892	454,393	0	0	0	454,393	234	33,000,036	16,535,230	(234)	(531,383)	(531,617)	15,933,190
6199999	Total - Affiliated							34,330,143	0	0	0	0	0	0	34,330,143	1,218,694	0	0	0	33,111,449
6299999	Totals							66,913,035	454,393	0	0	0	454,393	234	67,330,179	17,753,924	(234)	(531,383)	(531,617)	49,044,639

E03.2



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31418E-K5-8	Fannie Mae MA4815 6.000% 09/01/52		08/03/2023	PNC Capital Markets		2,429,373	2,438,518	5,283	1.A
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		06/29/2023	PNC Capital Markets		(1,792)	(1,818)	(1)	1.A
31418E-PM-6	Fannie Mae MA4927 6.000% 11/01/52		08/10/2023	PNC Capital Markets		1,534,814	1,531,825	3,319	1.A
31418E-QZ-6	Fannie Mae MA4971 6.500% 02/01/53		09/07/2023	Various		3,034,201	3,015,827	6,989	1.A
31418E-SZ-4	Fannie Mae MA5035 6.000% 05/01/53		07/06/2023	Citigroup Global		1,864,871	1,869,984	2,566	1.A
31418E-V2-3	Fannie Mae MA5132 6.000% 07/01/53		08/17/2023	Various		8,599,717	8,585,717	18,602	1.A
31418E-WD-8	Fannie Mae MA5143 6.500% 08/01/53		08/03/2023	Stephens Inc		1,891,549	1,874,560	4,400	1.A
31418E-WN-6	Fannie Mae MA5152 6.000% 09/01/53		08/31/2023	Stephens Inc		1,737,670	1,742,004	3,774	1.A
36179Y-AF-1	Government National Mortgage A G2 MA9006 6.000% 07/20/53		07/27/2023	PNC Capital Markets		1,097,359	1,096,844	3,656	1.A
36179Y-C8-5	Government National Mortgage A G2 MA9095 6.000% 08/20/53		08/23/2023	Various		2,815,253	2,811,383	9,371	1.A
36179Y-C9-3	Government National Mortgage A G2 MA9096 6.500% 08/20/53		08/10/2023	Brean Capital		1,515,000	1,500,000	5,417	1.A
3618A7-WD-7	Government National Mortgage A G2 CQ5144 6.000% 12/20/52		07/20/2023	Stone X		2,479,982	2,481,921	9,514	1.A
3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		07/19/2023	Stone X		3,056,027	3,051,735	10,172	1.A
38376U-JU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS NZ 3.000% 04/20/47		09/01/2023	Interest Capitalization		28,666	28,666	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		09/01/2023	Interest Capitalization		47,253	47,253	0	1.A
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		09/01/2023	Interest Capitalization		51,095	51,095	0	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		08/01/2023	Interest Capitalization		7,115	7,115	0	1.A
91282C-HN-4	United States Treasury 4.750% 07/31/25		08/30/2023	Deutsche Bank		2,492,773	2,500,000	10,003	1.A
0109999999	Subtotal - Bonds - U.S. Governments					34,680,926	34,632,629	93,065	XXX
20281P-CT-7	CMWLTH FING AUTH PA 6.218% 06/01/39		09/14/2023	Western Asset		2,844,069	2,700,000	44,338	1.E FE
20281P-KT-8	CMWLTH FING AUTH PA 3.864% 06/01/38		07/07/2023	Blackrock		1,094,588	1,250,000	5,367	1.E FE
20772J-5K-4	CONNECTICUT ST 5.090% 10/01/30		07/06/2023	Western Asset		1,979,560	2,000,000	27,995	1.D FE
20772J-AC-6	CONNECTICUT ST 5.090% 10/01/30		07/06/2023	Western Asset		1,959,457	1,975,000	27,645	1.D FE
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions					7,877,674	7,925,000	105,345	XXX
442331-FA-7	HOUSTON TX 5.310% 03/01/35		08/17/2023	Blackrock		3,019,420	3,000,000	73,160	1.C FE
442331-HW-7	HOUSTON TX 5.508% 03/01/36		07/06/2023	Western Asset		1,739,916	1,700,000	33,553	1.C FE
64966H-YM-6	New York NY 5.968% 03/01/36		08/10/2023	Blackrock		1,185,413	1,110,000	29,994	1.C FE
64971M-5L-2	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/38		08/10/2023	Western Asset		5,675,353	5,430,000	79,043	1.A FE
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	1.A FE
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	1.D FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					17,246,495	17,990,000	294,664	XXX
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	1.D FE
111746-JF-1	BROCKTON MA 2.558% 11/01/31		07/10/2023	Blackrock		832,770	1,000,000	5,045	1.E FE
111746-JG-9	BROCKTON MA 2.708% 11/01/32		08/17/2023	Western Asset		2,721,525	3,345,000	27,678	1.E FE
13077D-TS-1	CALIFORNIA ST UNIV REVENUE 5.183% 11/01/53		08/03/2023	Blackrock		2,873,781	2,940,000	0	1.D FE
167593-T9-3	CHICAGO IL O'HARE INTERNATIONAL 2.686% 01/01/35		08/07/2023	Blackrock		2,365,140	3,000,000	8,506	1.E FE
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		07/12/2023	Western Asset		11,702,017	10,370,000	84,404	1.C FE
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	1.C FE
17131R-BC-9	CHULA VISTA CA PENNS OBLG 2.138% 06/01/34		07/13/2023	Blackrock		639,469	865,000	2,363	1.C FE
186352-SQ-4	CLEVELAND OH ARPT SYS REVENUE 2.932% 01/01/32		08/07/2023	Blackrock		1,266,450	1,475,000	4,565	1.F FE
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	1.C FE
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	1.D FE
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		09/01/2023	Interest Capitalization		94,092	94,092	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		09/01/2023	Interest Capitalization		44,921	44,921	0	1.A
3140N2-XJ-5	Fannie Mae BW9680 6.500% 07/01/53		07/06/2023	Wells Fargo		5,030,469	5,000,000	10,833	1.A

E04

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140N2-XK-2	Fannie Mae BW9681 6.000% 07/01/53		07/12/2023	Brean Capital		2,009,563	1,998,323	4,330	1.A
3140NL-5M-7	Fannie Mae BY4451 6.000% 06/01/53		07/13/2023	Brean Capital		3,708,719	3,676,834	7,966	1.A
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	1.C FE
35563P-CB-3	Freddie Mac - SCRT 17-3 3.250% 07/25/56		09/01/2023	Interest Capitalization		157,953	157,953	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		09/01/2023	Interest Capitalization		111,663	111,663	0	1.A
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	1.C FE
45884A-H4-8	INTERMOUNTAIN PWR AGY UT PWR S 5.128% 07/01/34		08/11/2023	Blackrock		999,440	1,000,000	0	1.D FE
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	1.D FE
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	1.D FE
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	1.D FE
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	1.C FE
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	1.D FE
544646-XZ-0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/34		08/14/2023	Various		10,122,493	9,640,000	34,519	1.D FE
592090-MC-5	MET GOVT NASHVILLE & DAVIDSONC 5.597% 07/01/56		08/17/2023	Various		4,247,083	4,250,000	0	1.D FE
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	1.E FE
59333N-U9-2	MIAMI-DADE CNTY FL SPL OBLIG 2.436% 10/01/32		08/10/2023	Blackrock		809,860	1,000,000	9,000	1.E FE
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	1.E FE
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	1.A FE
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	1.E FE
596564-SE-5	MIDDLESEX CNTY NJ IMPT AUTH LE 4.871% 08/15/33		07/07/2023	Blackrock		489,970	500,000	0	1.E FE
596564-SF-2	MIDDLESEX CNTY NJ IMPT AUTH LE 4.971% 08/15/34		07/13/2023	Blackrock		3,950,134	4,000,000	0	1.E FE
596564-SH-8	MIDDLESEX CNTY NJ IMPT AUTH LE 5.171% 08/15/36		07/10/2023	Blackrock		686,490	700,000	0	1.E FE
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	1.A FE
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN MET 4.096% 01/01/32		07/10/2023	Blackrock		451,726	490,000	613	1.E FE
60416T-RF-7	MINNESOTA ST HSG FIN AGY 3.744% 01/01/29		08/24/2023	Blackrock		454,469	485,000	2,875	1.B FE
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	1.D FE
64578E-MR-5	NEW JERSEY ST ECON DEV AUTH 5.298% 03/01/32		07/20/2023	Blackrock		1,049,086	1,045,000	27,374	1.G FE
649902-2E-2	NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/33		08/24/2023	Western Asset		749,865	750,000	17,961	1.B FE
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	1.B FE
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	1.E FE
650009-S5-3	NEW YORK ST THRUWAY AUTH 2.900% 01/01/35		08/10/2023	Blackrock		417,960	500,000	1,732	1.F FE
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	1.B FE
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	1.F FE
664845-DG-6	NTHRN CA PWR AGY REVENUE 5.679% 06/01/35		08/24/2023	Blackrock		1,684,194	1,655,000	22,714	1.C FE
70869P-MZ-7	PENNSYLVANIA ST ECON DEV FING 2.702% 06/15/34		07/27/2023	Blackrock		1,614,380	2,000,000	6,905	1.E FE
76913D-GB-7	RIVERSIDE CNTY CA INFRASTRUCTU 2.230% 11/01/30		09/14/2023	Blackrock		823,220	1,000,000	8,486	1.D FE
769318-ES-1	RIVERSOUTH OH AUTH REVENUE 5.133% 12/01/34		07/10/2023	Blackrock		1,417,263	1,435,000	2,660	1.C FE
769318-EZ-5	RIVERSOUTH OH AUTH REVENUE 5.715% 12/01/49		07/20/2023	Blackrock		2,024,010	2,000,000	6,826	1.C FE
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/40		07/13/2023	Western Asset		2,628,176	2,475,000	29,174	1.D FE
798136-YB-7	SAN JOSE CA ARPT REVENUE 2.560% 03/01/32		07/27/2023	Blackrock		894,028	1,070,000	11,413	1.F FE
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	1.C FE
83412P-HF-2	SOLANO CNTY CA CMNTY CLG DIST 1.991% 08/01/32		07/13/2023	Blackrock		1,302,840	1,645,000	15,102	1.C FE
850269-EZ-0	SPRINGDALE AR SALES & USE REVE 5.210% 08/01/33		07/07/2023	Blackrock		492,055	500,000	0	1.C FE
850269-FA-4	SPRINGDALE AR SALES & USE REVE 5.260% 08/01/34		07/27/2023	Blackrock		1,006,190	1,000,000	0	1.C FE
89602N-VL-5	TRIBOROUGH NY BRIDGE & TUNNEL 5.450% 11/15/32		08/07/2023	Blackrock		1,147,466	1,125,000	14,306	1.D FE
91412G-XY-6	UNIV OF CALIFORNIA CA REVENUES 4.131% 05/15/45		08/03/2023	Western Asset		1,478,694	1,700,000	15,996	1.D FE
92817S-TB-4	VIRGINIA ST PUBLIC SCH AUTH 5.512% 08/01/30		08/24/2023	Blackrock		343,454	340,000	1,406	1.B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					126,915,145	134,158,786	716,727	XXX

E04.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00287Y-DA-4	ABBVIE INC 4.850% 06/15/44		08/17/2023	Western Asset		281,549	320,000	2,845	2.A FE
00914A-AS-1	AIR LEASE CORP 2.875% 01/15/32		07/06/2023	Blackrock		1,029,002	1,300,000	18,168	2.B FE
012653-AE-1	Albemarle Corp 5.050% 06/01/32		08/31/2023	Blackrock		1,509,856	1,600,000	21,098	2.B FE
025816-DK-2	American Express Co 5.625% 07/28/34		09/07/2023	Western Asset		4,624,925	4,740,000	15,316	1.G FE
02665W-EH-0	AMERICAN HONDA FINANCE 4.600% 04/17/30		07/20/2023	Western Asset		2,365,714	2,420,000	27,485	1.G FE
03027X-AU-4	American Tower Corp 3.950% 03/15/29		09/08/2023	Blackrock		2,026,981	2,200,000	38,622	2.C FE
031162-DT-4	Amgen Inc 5.650% 03/02/53		08/14/2023	Blackrock		1,946,150	2,000,000	51,164	2.A FE
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR 8.200% 01/15/39		08/10/2023	Blackrock		1,529,880	1,200,000	7,927	1.G FE
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	1.G FE
035240-AF-7	ANHEUSER-BUSCH INBEV WOR 5.875% 06/15/35		07/19/2023	Western Asset		434,504	400,000	2,350	1.G FE
035242-AM-8	ANHEUSER-BUSCH INBEV FIN 4.700% 02/01/36		08/17/2023	Blackrock		466,355	500,000	1,306	1.G FE
03764#-AA-4	Apollo Core Class A 4.500% 06/30/32		06/30/2023	ATHENE		170,348	170,348	0	3.B PL
03764#-AB-2	Apollo Core Class B 6.000% 06/30/32		06/30/2023	ATHENE		153,357	153,357	0	4.B PL
05565E-CE-3	BMW US Capital 5.050% 08/11/28		09/07/2023	Western Asset		1,890,963	1,910,000	3,163	1.F FE
05565E-CF-0	BMW US Capital 5.150% 08/11/33		09/14/2023	Western Asset		4,972,474	5,030,000	11,360	1.F FE
071813-CP-2	Baxter International Inc 2.272% 12/01/28		08/10/2023	Blackrock		513,360	600,000	2,764	2.B FE
097023-CW-3	Boeing Co 5.805% 05/01/50		09/08/2023	Western Asset		1,720,596	1,740,000	26,558	2.C FE
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	1.F FE
12189L-BK-6	BURLINGTN NORTH SANTA FE 5.200% 04/15/54		08/03/2023	Western Asset		2,012,241	2,100,000	17,593	1.G FE
12510H-AS-9	Capital Automotive Reit SERIES 20231A CLASS A1 5.750% 09/15/53		09/14/2023	Nikko Securities America		973,441	1,000,000	0	1.A FE
12516W-AA-9	CENT Trust 2023-CITY CENT Trust 2023-CITY A 7.947% 09/15/28		08/16/2023	Morgan Stanley DWD		1,600,000	1,600,000	0	1.A FE
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		07/28/2023	Blackrock		1,292,288	1,350,000	26,265	2.B FE
12659P-AA-1	Credit Suisse Mortgage Trust SERIES 2021NQM4 CLASS A1 1.101% 05/25/66		09/28/2023	BMO Capital Markets		2,136,348	2,691,992	82	1.A FE
126650-DJ-6	CVS Health Corp 3.750% 04/01/30		08/04/2023	Blackrock		2,045,475	2,250,000	29,766	2.B FE
126650-DZ-0	CVS Health Corp 5.875% 06/01/53		08/24/2023	Blackrock		532,829	550,000	7,719	2.B FE
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		09/01/2023	Interest Capitalization		11	11	0	4.B FM
133434-AB-6	CAMERON LNG LLC 3.302% 01/15/35		08/03/2023	Western Asset		6,648,120	8,000,000	37,056	1.G FE
14040H-CN-3	Capital One Financial 3.273% 03/01/30		07/17/2023	Blackrock		2,497,451	2,900,000	36,385	2.A FE
15189Y-AH-9	Centerpoint Energy Resources 5.400% 03/01/33		08/17/2023	Blackrock		492,220	500,000	13,350	1.G FE
161175-AZ-7	Charter Comm Opt LLC/Cap 6.384% 10/23/35		08/10/2023	Blackrock		487,765	500,000	9,842	2.C FE
16159P-AD-1	Chase Mortgage Finance Corpor SERIES 20231 CLASS A2 6.000% 06/25/54		09/14/2023	JP Morgan		11,904,269	12,095,146	52,412	1.A FE
19828T-AA-4	COLUMBIA PIPELINES OPCO 5.927% 08/15/30		09/14/2023	Western Asset		3,111,725	3,100,000	10,998	2.A FE
19828T-AB-2	COLUMBIA PIPELINES OPCO 6.036% 11/15/33		09/14/2023	Variou		13,724,587	13,715,000	25,485	2.A FE
19828T-AC-0	COLUMBIA PIPELINES OPCO 6.544% 11/15/33		09/14/2023	Western Asset		2,613,588	2,600,000	13,233	2.A FE
20030N-AK-7	Comcast Corp 6.500% 11/15/35		07/17/2023	Blackrock		3,602,624	3,200,000	36,978	1.G FE
20030N-EF-4	Comcast Corp 5.350% 05/15/53		08/10/2023	Blackrock		972,350	1,000,000	14,118	1.G FE
202795-JP-6	Commonwealth Edison Co 4.000% 03/01/49		08/11/2023	Western Asset		945,276	1,200,000	21,867	1.F FE
202795-JY-7	Commonwealth Edison Co 5.300% 02/01/53		07/27/2023	Western Asset		1,439,842	1,400,000	39,956	1.F FE
20826F-BE-5	CONOCOPHILLIPS COMPANY 5.300% 05/15/53		09/07/2023	Western Asset		1,420,200	1,500,000	22,378	1.F FE
20826F-BF-2	CONOCOPHILLIPS COMPANY 5.050% 09/15/33		09/07/2023	Western Asset		1,176,540	1,200,000	4,040	1.F FE
209111-GD-9	Consolidated Edison 6.150% 11/15/52		09/14/2023	Western Asset		5,543,176	5,140,000	81,696	1.G FE
209111-GE-7	Consolidated Edison 5.200% 03/01/33		08/03/2023	Western Asset		2,004,430	2,000,000	46,511	1.G FE
224044-CS-4	Cox Communications Inc 5.700% 06/15/33		07/06/2023	Blackrock		496,735	500,000	1,583	2.B FE
22966R-AH-9	CUBESMART LP 2.250% 12/15/28		07/20/2023	Blackrock		2,035,752	2,400,000	5,850	2.B FE
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		07/14/2023	Variou		1,696,009	1,867,250	11,871	2.B FE
233046-AQ-4	DB Master Finance LLC SERIES 20211A CLASS A2II 2.493% 11/20/51		07/14/2023	Stone X		240,415	285,650	1,147	2.B FE
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		07/17/2023	Variou		2,216,888	2,810,205	11,067	2.B FE
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125% 05/15/29		07/13/2023	Blackrock		2,960,700	3,000,000	26,479	2.C FE

E04.2

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23338V-AT-3	DTE ELECTRIC CO 5.400% 04/01/53		07/13/2023	Western Asset		1,034,620	1,000,000	20,100	1.E FE
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	1.E FE
23503C-CH-8	DALLAS-FORT WORTH TX INTERNATI 5.045% 11/01/47		08/04/2023	Blackrock		602,663	625,000	438	1.E FE
251799-AA-0	DEVON ENERGY CORPORATION 7.950% 04/15/32		09/07/2023	Western Asset		2,030,538	1,800,000	55,208	2.B
25179M-AU-7	Devon Energy Corp 5.000% 06/15/45		08/17/2023	Western Asset		911,681	1,050,000	7,264	2.B FE
25278X-AV-1	DIAMONDBACK ENERGY INC 6.250% 03/15/33		08/04/2023	Various		6,915,927	6,650,000	150,582	2.B FE
26884L-AQ-2	EQT CORP 5.700% 04/01/28		09/07/2023	Western Asset		1,489,030	1,500,000	36,733	2.C FE
26884T-AW-2	ERAC USA FINANCE COMPANY 4.900% 05/01/33		08/24/2023	Blackrock		531,135	550,000	8,759	2.A FE
278062-AD-6	Eaton Corp 4.000% 11/02/32		08/10/2023	Blackrock		6,586,464	7,100,000	58,556	1.G FE
29444U-BU-9	Equinix Inc 3.900% 04/15/32		08/10/2023	Blackrock		2,492,588	2,800,000	36,097	2.B FE
30036F-AB-7	EVERGY KANSAS CENTRAL 5.700% 03/15/53		08/24/2023	Blackrock		740,055	750,000	19,475	1.F FE
30225V-AK-3	EXTRA SPACE STORAGE LP 5.500% 07/01/30		07/06/2023	Blackrock		2,550,470	2,600,000	9,533	2.B FE
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	2.B FE
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	2.B FE
31620M-BZ-8	Fidelity National Information 5.625% 07/15/52		07/13/2023	Blackrock		976,670	1,000,000	313	2.B FE
341081-FQ-5	Florida Pwr & Lt Co 3.950% 03/01/48		08/17/2023	Blackrock		1,496,250	1,900,000	35,440	1.D FE
341081-GQ-4	Florida Pwr & Lt Co 4.800% 05/15/33		07/13/2023	Western Asset		3,948,960	4,000,000	29,600	1.D FE
35671D-BJ-3	Freeport McMoRan Inc 5.400% 11/14/34		07/13/2023	Western Asset		1,467,645	1,500,000	14,175	2.C FE
35671D-CF-0	Freeport McMoRan Inc 4.250% 03/01/30		09/14/2023	Western Asset		2,440,804	2,700,000	2,904	2.C FE
35671D-CG-8	Freeport McMoRan Inc 4.375% 08/01/28		07/19/2023	Western Asset		3,777,685	4,000,000	78,689	2.C FE
361448-BL-6	GATX CORP 5.450% 09/15/33		07/21/2023	Blackrock		987,000	1,000,000	12,414	2.B FE
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	2.C FE
36267V-AH-6	GE HEALTHCARE HLDG LLC 5.857% 03/15/30		08/17/2023	Western Asset		1,706,736	1,690,000	40,501	2.B FE
36267V-AM-5	GE HEALTHCARE HLDG LLC 6.377% 11/22/52		09/07/2023	Western Asset		210,116	200,000	3,862	2.B FE
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54		08/18/2023	Goldman Sachs & Company		9,804,687	10,000,000	50,000	1.A FE
37045X-DV-5	GENERAL MOTORS FINL CO 4.300% 04/06/29		07/19/2023	Western Asset		4,781,469	5,200,000	60,511	2.B FE
378272-AV-0	GLENCORE FUNDING LLC 4.875% 03/12/29		07/10/2023	Western Asset		481,095	500,000	8,125	2.A FE
37940X-AN-2	Global Payments Inc 5.300% 08/15/29		08/31/2023	Blackrock		487,585	500,000	1,472	2.C FE
37940X-AQ-5	Global Payments Inc 5.400% 08/15/32		07/06/2023	Blackrock		3,561,916	3,700,000	80,475	2.C FE
404119-BW-8	HCA Inc 5.875% 02/01/29		07/20/2023	Blackrock		1,012,170	1,000,000	28,233	2.C FE
42250P-AE-3	HEALTHPEAK PROPERTIES 5.250% 12/15/32		07/28/2023	Blackrock		1,516,675	1,550,000	10,398	2.A FE
422806-AA-7	HEICO Corp Class A 5.250% 08/01/28		07/19/2023	Western Asset		499,300	500,000	0	2.B FE
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		07/25/2023	PineBridge		1,743,625	1,850,000	59,084	4.A FE
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	1.A FE
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	1.A FE
431318-AS-3	HILCORP ENERGY I/HILCORP 6.250% 11/01/28		07/25/2023	PineBridge		4,787,500	5,000,000	74,653	3.C FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA 2.100% 09/15/28		09/15/2023	Blackrock		543,381	650,000	152	2.A FE
44891A-CE-5	HYUNDAI CAPITAL AMERICA 5.800% 04/01/30		08/31/2023	Blackrock		3,521,225	3,500,000	67,586	2.A FE
44891A-CJ-4	HYUNDAI CAPITAL AMERICA 5.700% 06/26/30		08/10/2023	Blackrock		792,336	800,000	6,080	2.A FE
45344L-AC-7	CRESCENT ENERGY FINANCE 9.250% 02/15/28		07/25/2023	PineBridge		4,221,000	4,200,000	189,933	3.C FE
45687V-AA-4	INGERSOLL RAND INC 5.400% 08/14/28		08/10/2023	Western Asset		1,201,356	1,200,000	0	2.C FE
45687V-AB-2	INGERSOLL RAND INC 5.700% 08/14/33		09/07/2023	Western Asset		3,070,318	3,110,000	6,823	2.C FE
460690-BU-3	Interpublic Group Co 5.375% 06/15/33		07/28/2023	Various		2,061,840	2,100,000	13,318	2.B FE
46188B-AD-4	INVITATION HOMES OP 4.150% 04/15/32		09/08/2023	Blackrock		1,945,988	2,200,000	37,281	2.B FE
46188B-AE-2	INVITATION HOMES OP 5.450% 08/15/30		09/15/2023	Blackrock		483,815	500,000	3,558	2.B FE
465685-AS-4	ITC Holdings Corp 5.400% 06/01/33		08/10/2023	Blackrock		6,089,264	6,200,000	51,570	2.B FE
465978-AH-7	JP Morgan Mortgage Trust SERIES 20231 CLASS A3A 5.000% 06/25/53		08/23/2023	JP Morgan		2,673,848	2,834,155	9,447	1.A FE
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		08/31/2023	Various		12,805,517	13,156,875	14,784	1.A FE

E04.3

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46647E-AH-4	JP Morgan Mortgage Trust SERIES 20163 CLASS 1A8 3.000% 10/25/46		09/08/2023	JP Morgan		245,451	261,118	239	1.A
46656R-AH-3	JP Morgan Mortgage Trust SERIES 20233 CLASS A3A 5.000% 10/25/53		09/11/2023	JP Morgan		6,676,946	7,071,397	11,786	1.A FE
46657C-AA-0	JP Morgan Mortgage Trust SERIES 20238 CLASS A2 6.000% 02/25/54		09/21/2023	JP Morgan		9,760,938	10,000,000	46,667	1.A FE
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	1.F FE
491674-BM-8	Kentucky Utils Co 3.300% 06/01/50		09/07/2023	Western Asset		675,100	1,000,000	9,167	1.F FE
491674-BN-6	Kentucky Utils Co 5.450% 04/15/33		08/03/2023	Western Asset		3,543,365	3,500,000	71,228	1.F FE
50077L-AX-4	KRAFT HEINZ FOODS CO 4.625% 10/01/39		08/04/2023	Blackrock		2,574,417	2,900,000	47,316	2.B FE
502431-AP-4	L3HARRIS TECH INC 5.400% 01/15/27		07/27/2023	Blackrock		3,745,088	3,750,000	0	2.B FE
502431-AQ-2	L3HARRIS TECH INC 5.400% 07/31/33		07/27/2023	Blackrock		1,033,893	1,035,000	0	2.B FE
502431-AR-0	L3HARRIS TECH INC 5.600% 07/31/53		07/27/2023	Blackrock		139,556	140,000	0	2.B FE
52532X-AF-2	LEIDOS INC 4.375% 05/15/30		07/13/2023	Blackrock		2,518,209	2,700,000	20,344	2.C FE
52532X-AJ-4	LEIDOS INC 5.750% 03/15/33		07/28/2023	Blackrock		1,702,448	1,700,000	41,544	2.C FE
54628C-MQ-2	LOUISIANA ST LOCAL GOVT ENVRNM 2.043% 02/01/31		07/10/2023	Blackrock		891,669	1,095,000	10,005	1.E FE
54628C-MS-8	LOUISIANA ST LOCAL GOVT ENVRNM 2.343% 02/01/33		08/04/2023	Blackrock		2,173,345	2,765,000	1,260	1.E FE
548661-EM-5	Lowe's Companies Inc 5.625% 04/15/53		08/17/2023	Blackrock		742,352	800,000	15,750	2.A FE
58769J-AG-2	MERCEDES-BENZ FIN NA 4.800% 03/30/28		07/07/2023	Western Asset		982,310	1,000,000	13,467	1.F FE
58769J-AL-1	MERCEDES-BENZ FIN NA 5.100% 08/03/28		08/03/2023	Western Asset		994,740	1,000,000	567	1.F FE
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	1.F FE
59156R-AM-0	Mettlife Inc 5.700% 06/15/35		07/20/2023	Blackrock		1,873,782	1,800,000	11,115	1.G FE
59170J-A@-7	MetroNet Infrastructure Issuer Series 2023-3 9.11% Class B 9.110% 10/20/53		09/21/2023	Direct-Private Placement		1,000,000	1,000,000	0	2.B FE
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	2.B FE
618934-AA-1	Mosaic Solar Loans LLC SERIES 20234A CLASS A 6.400% 05/20/53		09/20/2023	Mitsubishi		1,124,752	1,125,000	0	1.D FE
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		07/06/2023	Mitsubishi		454,014	479,487	1,428	1.D FE
61946Q-AA-9	Mosaic Solar Loans LLC SERIES 20221A CLASS A 2.640% 01/20/53		09/27/2023	Deutsche Bank		1,691,763	2,052,955	1,355	1.D FE
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		09/12/2023	Deutsche Bank		2,279,712	2,476,070	4,711	1.D FE
629377-CQ-3	NRG Energy Inc 3.375% 02/15/29		07/25/2023	PineBridge		1,535,500	1,850,000	28,097	3.B FE
63111X-AJ-0	NASDAQ INC 5.550% 02/15/34		07/06/2023	Blackrock		4,524,744	4,600,000	8,510	2.B FE
637432-CT-0	NATIONAL RURAL UTIL COOP 8.000% 03/01/32		07/17/2023	Blackrock		2,472,897	2,100,000	64,400	1.F FE
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	1.F FE
	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A1A 6.864% 10/25/63								
64831H-AM-5			09/29/2023	Morgan Stanley DWD		1,878,974	1,879,000	14,331	1.A FE
665228-L@-9	Nicor Gas 5.280% 07/31/30		07/31/2023	Direct-Private Placement		2,000,000	2,000,000	0	1.D FE
665772-CX-5	Northern Sts Pwr Co MN 5.100% 05/15/53		07/28/2023	Blackrock		781,952	800,000	9,407	1.E FE
670346-AH-8	Nucor Corporation 6.400% 12/01/37		07/20/2023	Blackrock		1,221,066	1,100,000	10,364	1.G FE
67117X-AA-4	Onslo Bay Financial LLC SERIES 2023NQM7 CLASS A1 6.844% 04/25/63		09/18/2023	Nomura Securities		4,999,924	5,000,000	22,813	1.A FE
68389X-CK-9	Oracle Corp 6.900% 11/09/52		08/31/2023	Western Asset		1,996,028	1,830,000	37,937	2.B FE
701094-AS-3	Parker Hannifin Corp 4.500% 09/15/29		07/06/2023	Blackrock		1,535,776	1,600,000	23,000	2.A FE
70450Y-AH-6	PayPal Holdings Inc 2.300% 06/01/30		08/31/2023	Western Asset		1,565,396	1,850,000	8,191	1.G FE
709599-BV-5	PENSKE TRUCK LEASING/PTL 6.200% 06/15/30		07/06/2023	Blackrock		2,187,086	2,200,000	17,429	2.B FE
709599-BW-3	PENSKE TRUCK LEASING/PTL 6.050% 08/01/28		07/27/2023	Blackrock		1,994,900	2,000,000	0	2.B FE
74340X-CF-6	PROLOGIS LP 5.250% 06/15/53		08/10/2023	Blackrock		944,810	1,000,000	8,604	1.G FE
74456Q-CP-9	Public Services Electric & Gas 5.450% 08/01/53		08/03/2023	Blackrock		2,618,490	2,625,000	0	1.F FE
747525-BT-9	QUALCOMM Inc 6.000% 05/20/53		08/31/2023	Various		5,066,486	4,620,000	57,550	1.F FE
74938F-AA-6	Woodward Capital Management SERIES 20221 CLASS A1 2.500% 01/25/52		09/08/2023	Goldman Sachs & Company		2,587,245	3,301,593	1,960	1.A
75513E-AD-3	RAYTHEON TECH CORP 2.250% 07/01/30		07/11/2023	Western Asset		1,006,056	1,200,000	900	2.A FE
756109-BR-4	REALTY INCOME CORP 4.850% 03/15/30		08/24/2023	Blackrock		289,464	300,000	9,094	1.G FE
78403D-AZ-3	SBA TOWER TRUST 6.599% 11/15/52		07/14/2023	JP Morgan		1,534,845	1,500,000	825	1.F FE
785592-AX-4	SABINE PASS LIQUEFACTION 4.500% 05/15/30		08/03/2023	Western Asset		5,360,366	5,700,000	46,788	2.A FE

E04.4

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81744K-AA-4	Sequoia Mortgage Trust SERIES 20232 CLASS A1 5.000% 03/25/53		09/11/2023	Wells Fargo		6,617,476	7,014,217	11,690	1.A FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		08/03/2023	Western Asset		4,937,092	5,100,000	40,890	2.B FE
842400-GK-3	Southern Calif Edison Co 4.125% 03/01/48		07/12/2023	Western Asset		814,930	1,000,000	15,240	1.G FE
842400-HU-0	Southern Calif Edison Co 5.300% 03/01/28		07/12/2023	Western Asset		4,086,437	4,100,000	77,910	1.G FE
85855C-AE-0	STELLANTIS FIN US INC 6.375% 09/12/32		08/24/2023	Blackrock		8,200,947	8,050,000	200,582	2.B FE
86744T-AA-4	Helios Issuer VI, LLC SERIES 2021B CLASS A 1.620% 07/20/48		07/11/2023	Citigroup Global		398,672	491,618	509	1.D FE
86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		09/12/2023	Deutsche Bank		932,000	1,114,238	4,562	1.G FE
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50		08/31/2023	Various		4,555,247	4,750,000	184	1.D FE
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50		09/14/2023	Cantor Fitzgerald		1,228,514	1,277,112	4,541	1.D FE
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 20232A CLASS A1 6.600% 01/30/59		09/14/2023	Deutsche Bank		1,242,241	1,250,000	0	1.G FE
87612B-BN-1	TARGA RESOURCES PARTNERS 6.875% 01/15/29		08/10/2023	Western Asset		3,259,268	3,200,000	94,684	2.C FE
87612G-AA-9	TARGA RESOURCES CORP 4.200% 02/01/33		07/13/2023	Western Asset		1,798,480	2,000,000	38,733	2.C FE
906548-CW-0	Union Elec Co 5.450% 03/15/53		07/20/2023	Blackrock		3,593,060	3,500,000	67,292	1.F FE
90931G-AA-7	UNITED AIR 2020-1 A PTT 5.875% 10/15/27		08/31/2023	Western Asset		5,499,032	5,530,950	20,950	1.G FE
90932L-AJ-6	UNITED AIR 2023-1 A PTT 5.800% 07/15/36		08/24/2023	Western Asset		2,776,070	2,750,000	14,661	1.G FE
91324P-EV-8	UnitedHealth Group Inc 5.050% 04/15/53		07/28/2023	Blackrock		932,748	950,000	16,391	1.F FE
91412N-AF-7	UNIVERSITY OF CHICAGO 5.420% 10/01/30		07/14/2023	Western Asset		505,605	500,000	8,055	1.C FE
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		09/26/2023	Direct-Private Placement		3,683,241	3,683,241	0	1.G PL
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		09/26/2023	Direct-Private Placement		2,209,945	2,209,945	0	2.B PL
92539X-AA-2	Verus Securitization Trust SERIES 20236 CLASS A1 6.665% 09/25/68		09/07/2023	Morgan Stanley DWD		756,988	757,000	2,523	1.A FE
92564R-AL-9	VICI PROPERTIES / NOTE 3.875% 02/15/29		07/17/2023	Blackrock		1,423,152	1,600,000	26,522	2.C FE
92940P-AD-6	WRKCO INC 4.900% 03/15/29		08/17/2023	Blackrock		763,016	800,000	16,987	2.B FE
95002V-AB-5	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A2 2.500% 07/25/50		09/08/2023	JP Morgan		222,556	279,067	213	1.A
958254-AH-7	WESTERN GAS PARTNERS 4.500% 03/01/28		07/10/2023	Western Asset		1,885,350	2,000,000	32,625	2.C FE
960413-AZ-5	WESTLAKE CHEMICAL CORP 3.125% 08/15/51		09/08/2023	Blackrock		485,392	800,000	1,875	2.B FE
970648-AM-3	Willis Group NA 5.350% 05/15/33		07/20/2023	Blackrock		4,197,789	4,300,000	42,815	2.B FE
98138H-AH-4	WORKDAY INC 3.700% 04/01/29		07/06/2023	Blackrock		2,486,376	2,700,000	27,473	2.B FE
0778FP-AL-3	BELL CANADA 5.100% 05/11/33	A.	08/03/2023	Western Asset		249,379	260,000	3,168	2.A FE
775109-CH-2	Rogers Communications 3.800% 03/15/32	A.	07/06/2023	Blackrock		3,014,865	3,500,000	42,486	2.C FE
775109-CK-5	Rogers Communications 4.550% 03/15/52	A.	07/20/2023	Blackrock		516,250	650,000	10,598	2.C FE
87971M-BW-2	Telus Corp (Canada) 3.400% 05/13/32	A.	09/08/2023	Blackrock		2,006,472	2,400,000	26,973	2.B FE
89352H-BA-6	TRANS-CANADA PIPELINES 4.100% 04/15/30	A.	08/10/2023	Blackrock		2,018,214	2,200,000	29,816	2.A FE
00203Q-AF-4	AP MOELLER-MAERSK A/S 5.875% 09/14/33	D.	09/14/2023	Western Asset		200,196	200,000	131	2.B FE
00217G-AC-7	APTIV PLC / APTIV CORP 4.150% 05/01/52	D.	07/28/2023	Blackrock		611,040	800,000	8,300	2.B FE
00774M-AX-3	AERCAP IRELAND CAP/GLOBA 3.300% 01/30/32	D.	07/20/2023	Blackrock		6,355,084	7,700,000	119,900	2.B FE
00774M-AY-1	AERCAP IRELAND CAP/GLOBA 3.400% 10/29/33	D.	08/11/2023	Blackrock		2,918,079	3,700,000	37,041	2.B FE
00774M-BC-8	AERCAP IRELAND CAP/GLOBA 5.750% 06/06/28	D.	08/10/2023	Western Asset		1,289,337	1,300,000	13,225	2.B FE
00850B-AE-6	AGL CLO Ltd SERIES 202218A CLASS C 7.701% 04/21/31	D.	07/03/2023	JP Morgan		729,000	750,000	11,725	1.E FE
01750L-AG-8	Allegro CLO Ltd SERIES 20182A CLASS C 7.721% 07/15/31	D.	08/01/2023	Bank of America		248,375	250,000	911	1.D FE
018820-AC-4	ALLIANZ SE 6.350% 09/06/53	D.	09/14/2023	Various		12,584,420	12,600,000	4,269	1.E FE
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	1.G FE
034863-BD-1	ANGLO AMERICAN CAPITAL 5.500% 05/02/33	D.	07/13/2023	Western Asset		983,900	1,000,000	11,458	2.A FE
039951-AG-3	ARES CLO Ltd SERIES 202370A CLASS C 8.257% 10/25/35	D.	09/29/2023	Goldman Sachs & Company		1,000,000	1,000,000	0	1.F FE
04017J-AC-6	ARES CLO Ltd SERIES 201849A CLASS C 7.563% 07/22/30	D.	08/18/2023	Bank of America		1,470,000	1,500,000	9,132	1.F FE
04017W-AE-2	ARES CLO Ltd SERIES 201954A CLASS B 7.421% 10/15/32	D.	09/11/2023	Deutsche Bank		746,850	750,000	8,965	1.C FE
04018U-AN-5	ARES CLO Ltd SERIES nALF2A CLASS CR 8.196% 10/20/36	D.	08/30/2023	Citigroup Global		500,000	500,000	0	1.F FE
04019R-AW-1	ARES CLO Ltd SERIES 202266A CLASS BR 7.857% 07/25/36	D.	08/07/2023	JP Morgan		825,000	825,000	0	1.C FE
04019R-AY-7	ARES CLO Ltd SERIES 202266A CLASS CR 8.357% 07/25/36	D.	08/07/2023	JP Morgan		1,400,000	1,400,000	0	1.F FE
05685E-AE-0	Bain Capital Credit CLO, Limi SERIES 20234A CLASS B 7.851% 10/21/36	D.	08/08/2023	Morgan Stanley DWD		1,500,000	1,500,000	0	1.C FE
05964H-AN-5	Banco Santander 1.722% 09/14/27	D.	09/14/2023	Western Asset		702,056	800,000	153	1.G FE
06762V-AC-0	Babson CLO Ltd SERIES 20223A CLASS B 8.146% 10/20/35	D.	07/06/2023	Stone X		687,055	685,000	12,246	1.C FE

E04.5

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
07132L-AQ-2	Battalion CLO LTD SERIES 201711A CLASS CR 7.945% 04/24/34	D	07/03/2023	Citigroup Global		478,250	500,000	7,779	1.F FE
07135L-AG-1	Battalion CLO LTD SERIES 202223A CLASS C 7.960% 05/19/36	D	08/17/2023	BMO Capital Markets		979,050	1,000,000	7,737	1.F FE
08181J-AD-4	Benefit Street Partners CLO L SERIES 20185BA CLASS B 7.757% 04/20/31	D	07/20/2023	Societe Generale		1,970,000	2,000,000	1,720	1.F FE
09629V-AG-8	Bluemountain CLO Ltd SERIES 20182A CLASS C 7.838% 08/15/31	D	07/13/2023	Deutsche Bank		1,457,250	1,500,000	19,742	1.F FE
09631B-AG-8	Bluemountain CLO Ltd SERIES 202131A CLASS C 7.545% 04/19/34	D	07/06/2023	Morgan Stanley DWD		855,900	900,000	14,893	1.F FE
09659W-2V-5	BNP PARIBAS 5.125% 01/13/29	D	09/07/2023	Western Asset		5,124,919	5,260,000	64,265	1.D FE
111021-AE-1	British Telecom PLC 9.625% 12/15/30	D	08/24/2023	Blackrock		544,001	450,000	8,783	2.B FE
12481K-AS-7	CBAM CLO Management SERIES 20172A CLASS AR 6.772% 07/17/34	D	08/03/2023	Various		2,222,188	2,250,000	6,638	1.A FE
12509V-AG-7	CBAM CLO Management SERIES 202012A CLASS AR 6.787% 07/20/34	D	07/31/2023	BNP Paribas		988,750	1,000,000	2,444	1.A FE
12552F-AU-7	CIFC Funding Ltd SERIES 20144RA CLASS BR 7.845% 01/17/35	D	07/03/2023	Bank of America		452,794	465,000	7,812	1.F FE
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	1.B FE
14311A-AW-2	Carlyle Global Market Strategi SERIES 20145A CLASS BRR 7.271% 07/15/31	D	08/17/2023	Various		3,681,875	3,750,000	8,734	1.C FE
14311N-AL-8	Carlyle Global Market Strateg SERIES 20154A CLASS A1R 6.885% 07/20/32	D	07/13/2023	Morgan Stanley DWD		595,500	600,000	9,666	1.A FE
14315G-AS-4	Carlyle Global Market Strategi SERIES 20202A CLASS BR 7.545% 01/25/35	D	07/06/2023	Morgan Stanley DWD		139,500	150,000	2,297	1.F FE
14318J-AG-1	Carlyle Global Market Strateg SERIES 20221A CLASS C 0.000% 04/15/35	D	06/05/2023	Various		(2,847,500)	(3,000,000)	(26,167)	1.F FE
14318J-AG-1	Carlyle Global Market Strateg SERIES 20221A CLASS C 7.458% 04/15/35	D	06/05/2023	Various		2,847,500	3,000,000	26,167	1.F FE
15032E-AS-8	Cedar Funding Ltd SERIES 20178A CLASS CR 7.682% 10/17/34	D	09/01/2023	Deutsche Bank		821,169	837,500	9,100	1.F FE
15034A-AE-5	Cedar Funding Ltd SERIES 202114A CLASS C 7.395% 07/15/33	D	07/06/2023	Societe Generale		1,444,500	1,500,000	24,886	1.F FE
22534P-AC-7	CREDIT AGRICOLE SA 5.301% 07/12/28	D	09/07/2023	Western Asset		990,360	1,000,000	8,688	1.D FE
22534P-AG-8	CREDIT AGRICOLE SA 5.514% 07/05/33	D	07/27/2023	Western Asset		4,036,560	4,000,000	10,415	1.D FE
22846F-AE-8	Crown Point CLO Ltd SERIES 202110A CLASS B 7.307% 07/20/34	D	08/01/2023	JP Morgan		535,425	550,000	1,559	1.C FE
26253B-AJ-3	Dryden Senior Loan Fund SERIES 2022104A CLASS C 9.427% 08/20/34	D	07/13/2023	MIZUHO		1,013,500	1,000,000	14,279	1.F FE
26253T-AE-5	Dryden Senior Loan Fund SERIES 2023102A CLASS B 7.760% 10/15/36	D	08/25/2023	Bank of America		2,000,000	2,000,000	0	1.C FE
26254F-AE-4	Dryden Senior Loan Fund SERIES 2023107A CLASS B 8.026% 08/15/35	D	07/14/2023	Goldman Sachs & Company		1,000,000	1,000,000	0	1.C FE
26254F-AG-9	Dryden Senior Loan Fund SERIES 2023107A CLASS C 8.376% 08/15/35	D	07/14/2023	Goldman Sachs & Company		500,000	500,000	0	1.F FE
28622X-AC-0	Elevation CLO Ltd SERIES 20189A CLASS B 7.321% 07/15/31	D	08/21/2023	Wells Fargo		494,250	500,000	3,761	1.B FE
29247B-AG-2	Empower CLO, Ltd. SERIES 20232A CLASS B 8.060% 07/15/36	D	07/18/2023	Citigroup Global		1,000,000	1,000,000	0	1.C FE
404280-CF-4	HSBC HOLDINGS PLC 4.950% 03/31/30	D	07/20/2023	Blackrock		785,144	800,000	12,540	1.G FE
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	1.F FE
46091R-AE-3	Invesco CLO LTD SERIES 20233A CLASS C 8.460% 07/15/36	D	07/06/2023	Morgan Stanley DWD		1,000,000	1,000,000	0	1.F FE
48252U-AL-1	KKR Financial CLO Ltd SERIES 25 CLASS CR 7.871% 07/15/34	D	07/31/2023	Nikko Securities America		733,125	750,000	2,623	1.F FE
48255P-AE-5	KKR Financial CLO Ltd SERIES 202241A CLASS C 7.560% 04/15/35	D	07/14/2023	Robert W. Baird & Co		1,427,813	1,500,000	315	1.E FE
48256E-AE-9	KKR Financial CLO Ltd SERIES 48A CLASS B 7.801% 10/20/36	D	09/28/2023	Bank of America		500,000	500,000	0	1.C FE
48256E-AG-4	KKR Financial CLO Ltd SERIES 48A CLASS C 8.301% 10/20/36	D	09/28/2023	Bank of America		500,000	500,000	0	1.F FE
50220P-AD-5	LSEGA FINANCING PLC 2.500% 04/06/31	D	07/21/2023	Blackrock		3,011,076	3,600,000	27,250	1.G FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC 4.976% 08/11/33	D	08/10/2023	Western Asset		4,647,320	5,000,000	96,064	1.G FE
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C 7.385% 03/15/44	D	09/15/2023	Interest Capitalization		18,577	18,577	0	5.B FE
56578K-AG-4	Marathon CLO LTD SERIES 201812A CLASS B 8.088% 04/18/31	D	09/15/2023	Odeon Capital Group LLC		291,375	300,000	4,238	1.F FE
606822-CK-8	MITSUBISHI UFJ FIN GRP 5.133% 07/20/33	D	08/24/2023	Blackrock		769,944	800,000	4,335	1.G FE
606822-DC-5	MITSUBISHI UFJ FIN GRP 5.406% 04/19/34	D	07/17/2023	Blackrock		3,473,435	3,500,000	47,303	1.G FE
60687Y-CM-9	MIZUHO FINANCIAL GROUP 5.669% 09/13/33	D	08/10/2023	Blackrock		1,995,400	2,000,000	47,557	1.G FE
60687Y-CZ-0	MIZUHO FINANCIAL GROUP 5.778% 07/06/29	D	08/17/2023	Blackrock		496,280	500,000	3,611	1.G FE
62431Q-AC-5	MOUNTAIN VIEW CLO SERIES 20231A CLASS B 8.310% 09/14/36	D	08/03/2023	Morgan Stanley DWD		1,000,000	1,000,000	0	1.C FE
62432B-AQ-6	Mountain View CLO Ltd SERIES 20159A CLASS A2R 7.351% 07/15/31	D	09/07/2023	Janney Montgomery		985,000	1,000,000	11,433	1.B FE
62848F-AJ-1	Myers Park CLO LTD SERIES 20181A CLASS C 7.657% 10/20/30	D	09/07/2023	Wells Fargo		1,211,893	1,225,000	13,774	1.F FE
62954H-AV-0	NXP BV/NXP FDG/NXP USA 4.300% 06/18/29	D	08/04/2023	Blackrock		2,031,299	2,150,000	12,840	2.B FE
62954H-BB-3	NXP BV/NXP FDG/NXP USA 5.000% 01/15/33	D	09/15/2023	Blackrock		3,927,256	4,200,000	27,222	2.B FE
639057-AH-1	NATWEST GROUP PLC 6.016% 03/02/34	D	07/20/2023	Western Asset		4,048,020	4,000,000	92,580	1.G FE
639057-AK-4	NATWEST GROUP PLC 5.808% 09/13/29	D	07/12/2023	Western Asset		2,940,200	3,000,000	13,713	1.G FE
67577V-AQ-6	Octagon Credit Partners 46, L SERIES 20202A CLASS CR 7.771% 07/15/36	D	08/10/2023	Natixis		2,667,500	2,750,000	16,618	1.F FE
67590G-BN-8	Octagon Investment Partners X SERIES 20131A CLASS CR2 7.319% 01/25/31	D	07/06/2023	Bank of America		952,000	1,000,000	14,683	1.F FE
675920-AN-2	OCTAGON INVESTMENT PARTNERS 3 SERIES 20171A CLASS BR 7.557% 03/17/30	D	07/31/2023	Bank of America		975,700	1,000,000	2,722	1.E FE
69916X-AY-1	Parallel Ltd SERIES 20191A CLASS CR 7.907% 07/20/32	D	09/14/2023	Bank of America		731,250	750,000	9,860	1.F FE
72132K-AA-3	Pikes Peak CLO SERIES 202211A CLASS A1 7.307% 07/25/34	D	07/06/2023	Bank of America		800,000	800,000	11,852	1.A FE

E04.6

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
72134C-AE-1	Pikes Peak CLO SERIES 202314A CLASS B 7.846% 04/20/36	D	07/06/2023	Morgan Stanley DWD		989,500	1,000,000	16,800	1.C FE
77587U-AN-2	Romark CLO Ltd SERIES 20171A CLASS A2R 7.263% 10/23/30	D	07/31/2023	Wells Fargo		354,600	360,000	653	1.B FE
78081B-AL-7	ROYALTY PHARMA PLC 3.300% 09/02/40	D	07/13/2023	Blackrock		1,504,209	2,100,000	25,988	2.C FE
78448T-AK-8	SMBC AVIATION CAPITAL FI 5.700% 07/25/33	D	08/31/2023	Blackrock		485,655	500,000	3,167	2.A FE
806854-AL-9	SCHLUMBERGER INVESTMENT 4.850% 05/15/33	D	07/27/2023	Western Asset		6,811,678	6,900,000	58,523	1.F FE
822582-BE-1	SHELL INTERNATIONAL FIN 4.125% 05/11/35	D	08/11/2023	Western Asset		2,875,643	3,150,000	27,511	1.D FE
846031-AS-1	Southwick Park CLO Ltd SERIES 20194A CLASS CR 7.495% 07/20/32	D	07/06/2023	Societe Generale		965,800	1,000,000	16,201	1.F FE
86317W-AC-0	Stratus CLO SERIES 20221A CLASS B 7.696% 07/20/30	D	07/07/2023	JP Morgan		1,695,750	1,700,000	28,648	1.C FE
86562M-DD-9	SUMITOMO MITSUI FINANCA 5.776% 07/13/33	D	07/06/2023	Blackrock		3,600,000	3,600,000	0	1.G FE
87170A-AU-2	Symphony CLO Ltd SERIES 202234A CLASS CR 8.501% 07/24/36	D	07/13/2023	Bank of America		500,000	500,000	0	1.F FE
87251P-AE-7	TCW Gem Ltd SERIES 20232A CLASS B 8.001% 10/20/36	D	08/14/2023	Jefferies & Co		1,000,000	1,000,000	0	1.C FE
87251P-AG-2	TCW Gem Ltd SERIES 20232A CLASS C 8.451% 10/20/36	D	08/14/2023	Jefferies & Co		500,000	500,000	0	1.F FE
87938W-AC-7	Telefonica Emisiones Sau 7.045% 06/20/36	D	07/20/2023	Blackrock		763,035	700,000	4,658	2.C FE
87938W-AV-5	Telefonica Emisiones Sau 4.665% 03/06/38	D	07/13/2023	Blackrock		1,457,512	1,700,000	28,858	2.C FE
87938W-AX-1	Telefonica Emisiones Sau 5.520% 03/01/49	D	08/10/2023	Blackrock		961,906	1,100,000	27,493	2.C FE
88432C-BC-9	Wind River CLO Ltd SERIES 20141A CLASS BRR 7.182% 07/18/31	D	08/17/2023	Citigroup Global		609,375	625,000	4,233	1.B FE
892331-AP-4	TOYOTA MOTOR CORP 5.275% 07/13/26	D	07/06/2023	Blackrock		1,985,000	1,985,000	0	1.E FE
92891L-AK-8	Voya CLO Ltd SERIES 20223A CLASS BR 7.751% 10/20/36	D	08/31/2023	Bank of America		950,000	950,000	0	1.C FE
92916X-AJ-6	Voya CLO Ltd SERIES 20133A CLASS A1RR 6.721% 10/18/31	D	08/10/2023	Various		1,984,743	1,993,114	10,047	1.A FE
92917K-AD-6	Voya CLO Ltd SERIES 20183A CLASS C 7.770% 10/15/31	D	09/07/2023	Wells Fargo		752,531	765,000	9,246	1.F FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					573,444,897	596,488,188	5,208,037	XXX
40976#-AC-6	Hancock T/L 1L 10.819% 03/31/25		08/21/2023	Direct-Private Placement		12,121	12,121	0	2.B FE
46331#-AA-7	Ironwood Cap V 5.000% 04/20/37		09/26/2023	Direct-Private Placement		1,863,388	1,863,388	0	2.A PL
66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		07/06/2023	Direct-Private Placement		392,918	392,918	0	2.A PL
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					2,268,427	2,268,427	0	XXX
2509999997	Total - Bonds - Part 3					762,433,564	793,463,030	6,417,838	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					762,433,564	793,463,030	6,417,838	XXX
4509999997	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	XXX
G6S41R-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					83,086	XXX	0	XXX
	FHLB - Dallas Class B		09/27/2023	Direct-Private Placement	10,422.000	1,042,200		0	
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,042,200	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					1,125,286	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					1,125,286	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					1,125,286	XXX	0	XXX
6009999999	Totals					763,558,850	XXX	6,417,838	XXX

E04.7



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31418E-G4-6	Fannie Mae MA4718 5.000% 07/01/52		09/01/2023	Paydown		20,434	20,434	20,434	20,434	0	0	0	0	0	20,434	0	0	0	681	07/01/2052	1.A
31418E-JD-3	Fannie Mae MA4759 5.500% 07/01/52		09/01/2023	Paydown		4,079	4,079	4,027	4,027	0	52	0	52	0	4,079	0	0	0	150	07/01/2052	1.A
31418E-K5-8	Fannie Mae MA4815 6.000% 09/01/52		09/01/2023	Paydown		271,188	271,188	270,171	0	0	1,017	0	1,017	0	271,188	0	0	0	1,356	09/01/2052	1.A
31418E-KX-7	Fannie Mae MA4809 5.500% 09/01/52		09/01/2023	Paydown		41,854	41,854	41,311	41,317	0	537	0	537	0	41,854	0	0	0	1,535	09/01/2052	1.A
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		09/01/2023	Paydown		3,665	3,665	3,613	0	0	52	0	52	0	3,665	0	0	0	25	11/01/2052	1.A
31418E-PM-6	Fannie Mae MA4927 6.000% 11/01/52		09/01/2023	Paydown		1,302	1,302	1,304	0	0	(3)	0	(3)	0	1,302	0	0	0	7	11/01/2052	1.A
31418E-QZ-6	Fannie Mae MA4971 6.500% 02/01/53		09/01/2023	Paydown		791	791	796	0	0	(5)	0	(5)	0	791	0	0	0	6	02/01/2053	1.A
31418E-SZ-4	Fannie Mae MA5035 6.000% 05/01/53		09/01/2023	Paydown		4,177	4,177	4,166	0	0	11	0	11	0	4,177	0	0	0	32	05/01/2053	1.A
31418E-TJ-9	Fannie Mae MA5052 5.500% 03/01/53		09/01/2023	Paydown		2,877	2,877	2,844	0	0	33	0	33	0	2,877	0	0	0	26	03/01/2053	1.A
31418E-U5-7	Fannie Mae MA5103 6.000% 06/01/53		09/01/2023	Paydown		242,455	242,455	243,986	0	0	(1,532)	0	(1,532)	0	242,455	0	0	0	2,425	06/01/2053	1.A
31418E-V2-3	Fannie Mae MA5132 6.000% 07/01/53		09/01/2023	Paydown		5,301	5,301	5,333	0	0	(32)	0	(32)	0	5,301	0	0	0	27	07/01/2053	1.A
31418E-WD-8	Fannie Mae MA5143 6.500% 08/01/53		09/01/2023	Paydown		50,464	50,464	50,922	0	0	(457)	0	(457)	0	50,464	0	0	0	273	08/01/2053	1.A
36179Y-AF-1	Government National Mortgage A G2 MA9006 6.000% 07/20/53		09/01/2023	Paydown		990	990	990	0	0	0	0	0	0	990	0	0	0	5	07/20/2053	1.A
36179Y-C8-5	Government National Mortgage A G2 MA9095 6.000% 08/20/53		09/01/2023	Paydown		1,987	1,987	1,995	0	0	(7)	0	(7)	0	1,987	0	0	0	10	08/20/2053	1.A
36179Y-C9-3	Government National Mortgage A G2 MA9096 6.500% 08/20/53		09/01/2023	Paydown		1,243	1,243	1,256	0	0	(12)	0	(12)	0	1,243	0	0	0	7	08/20/2053	1.A
3618A7-WD-7	Government National Mortgage A G2 CQ5144 6.000% 12/20/52		09/01/2023	Paydown		4,817	4,817	4,813	0	0	4	0	4	0	4,817	0	0	0	36	12/20/2052	1.A
3618A7-WF-2	Government National Mortgage A G2 CQ5146 5.500% 12/20/52		09/01/2023	Paydown		17,635	17,635	17,486	0	0	149	0	149	0	17,635	0	0	0	160	12/20/2052	1.A
3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		09/01/2023	Paydown		3,495	3,495	3,500	0	0	(5)	0	(5)	0	3,495	0	0	0	17	01/20/2053	1.A
3620AS-W5-4	Government National Mortgage A 738768 4.000% 09/15/41		09/01/2023	Paydown		109,842	109,842	115,249	113,709	0	(3,867)	0	(3,867)	0	109,842	0	0	0	3,146	09/15/2041	1.A
36225A-PD-6	Government Natl Mtg Assn Pool 780420 7.500% 08/15/26		09/01/2023	Paydown		512	512	525	514	0	(2)	0	(2)	0	512	0	0	0	26	08/15/2026	1.A
36225A-UH-1	Government Natl Mtg Assn Pool 780584 7.000% 06/15/27		09/01/2023	Paydown		630	630	636	631	0	(1)	0	(1)	0	630	0	0	0	30	06/15/2027	1.A
36230K-L4-1	Government National Mortgage A 751247 4.000% 10/15/40		09/01/2023	Paydown		34,735	34,735	36,320	35,974	0	(1,239)	0	(1,239)	0	34,735	0	0	0	928	10/15/2040	1.A
38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI HY 4.500% 08/20/39		09/01/2023	Paydown		74,511	74,511	72,077	73,284	0	1,227	0	1,227	0	74,511	0	0	0	2,237	08/20/2039	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.211% 10/16/48		09/01/2023	Paydown		0	0	1,499	1,318	0	(1,318)	0	(1,318)	0	0	0	0	0	150	10/16/2048	1.A
38374U-N7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI AL 4.500% 06/20/39		09/01/2023	Paydown		51,558	51,558	49,238	50,422	0	1,136	0	1,136	0	51,558	0	0	0	1,542	06/20/2039	1.A
38374U-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI GL 4.500% 06/20/39		09/01/2023	Paydown		141,574	141,574	134,849	138,348	0	3,226	0	3,226	0	141,574	0	0	0	4,241	06/20/2039	1.A
38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI WC 4.500% 06/20/39		09/01/2023	Paydown		308,147	308,147	303,525	305,908	0	2,239	0	2,239	0	308,147	0	0	0	9,221	06/20/2039	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376C-XK-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI PE 4.500% 09/20/39		09/01/2023	Paydown		144,960	144,960	142,061	143,725	0	1,235	0	1,235	0	144,960	0	0	0	4,326	09/20/2039	1.A
38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI MK 4.000% 11/16/24		09/01/2023	Paydown		275,256	275,256	262,182	273,626	0	1,630	0	1,630	0	275,256	0	0	0	7,249	11/16/2024	1.A
38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI DB 4.500% 08/20/39		09/01/2023	Paydown		45,962	45,962	44,411	45,207	0	755	0	755	0	45,962	0	0	0	1,378	08/20/2039	1.A
38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-106 CI MB 4.500% 10/20/38		09/01/2023	Paydown		228,832	228,832	223,504	226,435	0	2,397	0	2,397	0	228,832	0	0	0	6,947	10/20/2038	1.A
38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-103 CI PE 4.500% 11/20/39		09/01/2023	Paydown		186,577	186,577	188,210	186,969	0	(391)	0	(391)	0	186,577	0	0	0	5,616	11/20/2039	1.A
38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-87 CI PE 4.500% 10/20/39		09/01/2023	Paydown		367,332	367,332	359,354	363,725	0	3,607	0	3,607	0	367,332	0	0	0	11,102	10/20/2039	1.A
38376P-4N-7	Government Natl Mtg Assn REMIC Ser 2009-127 CI BY 4.500% 12/20/39		09/01/2023	Paydown		90,920	90,920	90,406	90,559	0	361	0	361	0	90,920	0	0	0	2,706	12/20/2039	1.A
38377Y-W4-8	Government Natl Mtg Assn SERIES 2011137 CLASS KS 0.672% 10/20/41		09/20/2023	Paydown		0	0	19,134	16,421	0	(16,421)	0	(16,421)	0	0	0	0	0	697	10/20/2041	1.A
38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS AZ 3.000% 06/20/45		09/01/2023	Paydown		35,191	35,191	35,521	35,431	0	(240)	0	(240)	0	35,191	0	0	0	702	06/20/2045	1.A
38380M-3Y-5	GOVERNMENT NATIONAL MORTGAGE SERIES 201951 CLASS (CMBS) B 3.100% 02/16/61		09/01/2023	Paydown		15,021	15,021	14,523	14,621	0	400	0	400	0	15,021	0	0	0	311	02/16/2061	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		09/01/2023	Paydown		7,167	7,167	7,362	7,334	0	(178)	0	(178)	0	7,167	0	0	0	104	01/20/2048	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		09/01/2023	Paydown		17,231	17,231	17,634	17,567	0	(335)	0	(335)	0	17,231	0	0	0	402	01/20/2048	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		09/01/2023	Paydown		40,779	40,779	40,538	40,579	0	200	0	200	0	40,779	0	0	0	1,085	08/20/2048	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,855,491	2,855,491	2,837,705	2,248,085	0	(5,777)	0	(5,777)	0	2,855,491	0	0	0	70,924	XXX	XXX
452152-F5-5	ILLINOIS ST 7.350% 07/01/35		07/01/2023	Redemption 100.0000		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	1.E FE ...
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		07/01/2023	Redemption 100.0000		370,714	370,714	403,788	0	0	(1,158)	0	(1,158)	0	402,630	0	(31,915)	(31,915)	13,624	07/01/2035	1.G FE ...
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						727,857	727,857	829,520	410,493	0	(2,654)	0	(2,654)	0	811,627	0	(83,770)	(83,770)	39,874	XXX	XXX
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL 6.828% 07/15/40		07/15/2023	Redemption 100.0000		175,000	175,000	201,290	0	0	(308)	0	(308)	0	200,982	0	(25,982)	(25,982)	5,975	07/15/2040	1.C FE ...
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						175,000	175,000	201,290	0	0	(308)	0	(308)	0	200,982	0	(25,982)	(25,982)	5,975	XXX	XXX
3128M8-2R-4	FREDDIE MAC G06784 3.500% 10/01/41		09/01/2023	Paydown		175,380	175,380	179,652	178,955	0	(3,575)	0	(3,575)	0	175,380	0	0	0	3,993	10/01/2041	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2023	Paydown		66,962	66,962	65,299	65,590	0	1,373	0	1,373	0	66,962	0	0	0	1,572	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2023	Paydown		123,746	123,746	126,357	125,877	0	(2,130)	0	(2,130)	0	123,746	0	0	0	2,557	04/01/2042	1.A
3128MJ-MB-3	Federal Home Loan Mtg Corp G08353 4.500% 07/01/39		09/01/2023	Paydown		47,810	47,810	47,757	47,751	0	59	0	59	0	47,810	0	0	0	1,429	07/01/2039	1.A
3128MJ-Q9-4	Federal Home Loan Mtg Corp G08479 3.500% 03/01/42		09/01/2023	Paydown		28,903	28,903	29,743	29,582	0	(679)	0	(679)	0	28,903	0	0	0	673	03/01/2042	1.A

E05.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		09/01/2023	Paydown		19,339	19,339	19,795	19,732	0	(393)	0	(393)	0	19,339	0	0	0	387	12/01/2044	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2023	Paydown		464,076	464,076	476,765	475,369	0	(11,293)	0	(11,293)	0	464,076	0	0	0	9,280	11/01/2042	1.A
31292H-X3-3	Federal Home Ln Mtg Corp C01598 5.000% 08/01/33		09/01/2023	Paydown		20,693	20,693	21,397	21,135	0	(441)	0	(441)	0	20,693	0	0	0	701	08/01/2033	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2023	Paydown		23,536	23,536	23,316	23,358	0	178	0	178	0	23,536	0	0	0	398	01/01/2043	1.A
312933-NC-4	FREDDIE MAC A86687 4.500% 06/01/39		09/01/2023	Paydown		35,411	35,411	34,825	34,936	0	475	0	475	0	35,411	0	0	0	1,064	06/01/2039	1.A
312939-3G-4	FREDDIE MAC A91699 5.000% 04/01/40		09/01/2023	Paydown		51,285	51,285	53,080	52,636	0	(1,351)	0	(1,351)	0	51,285	0	0	0	1,796	04/01/2040	1.A
312942-FT-7	FREDDIE MAC A93778 4.000% 09/01/40		09/01/2023	Paydown		288,037	288,037	296,859	295,806	0	(7,768)	0	(7,768)	0	288,037	0	0	0	8,072	09/01/2040	1.A
312945-2S-6	FREDDIE MAC A97085 4.500% 02/01/41		07/01/2023	Paydown		268,868	268,868	271,725	270,619	0	(1,751)	0	(1,751)	0	268,868	0	0	0	7,058	02/01/2041	1.A
312946-P5-9	FREDDIE MAC A97644 4.000% 03/01/41		09/01/2023	Paydown		37,319	37,319	38,718	38,485	0	(1,166)	0	(1,166)	0	37,319	0	0	0	1,000	03/01/2041	1.A
31296R-PL-6	Federal Home Ln Mtg Corp A16727 5.000% 12/01/33		09/01/2023	Paydown		17,710	17,710	18,301	18,123	0	(413)	0	(413)	0	17,710	0	0	0	590	12/01/2033	1.A
3132GS-EU-9	FREDDIE MAC Q07047 3.000% 03/01/42		09/01/2023	Paydown		120,626	120,626	120,626	120,626	0	0	0	0	0	120,626	0	0	0	2,473	03/01/2042	1.A
3132GS-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2023	Paydown		120,950	120,950	124,843	124,229	0	(3,280)	0	(3,280)	0	120,950	0	0	0	2,725	04/01/2042	1.A
3132HP-Z7-2	Federal Home Ln Mtg Corp Q13466 3.000% 11/01/42		09/01/2023	Paydown		173,694	173,694	181,347	179,977	0	(6,283)	0	(6,283)	0	173,694	0	0	0	3,478	11/01/2042	1.A
3132J6-GQ-1	Federal Home Loan Mtg Corp Q15206 2.500% 01/01/43		09/01/2023	Paydown		253,959	253,959	248,086	248,600	0	5,359	0	5,359	0	253,959	0	0	0	3,919	01/01/2043	1.A
3133JL-6P-9	Freddie Mac QU8078 5.000% 06/01/52		09/01/2023	Paydown		11,696	11,696	11,696	11,696	0	0	0	0	0	11,696	0	0	0	390	06/01/2052	1.A
31368H-NW-9	Federal Natl Mtg Assn 190405 4.000% 10/01/40		09/01/2023	Paydown		56,359	56,359	55,707	55,799	0	559	0	559	0	56,359	0	0	0	1,505	10/01/2040	1.A
3136A1-SB-2	Federal Natl Mtg Assn REMIC Ser 2011-94 CI ZC 4.000% 10/25/41		09/01/2023	Paydown		237,102	237,102	231,934	234,562	0	2,541	0	2,541	0	237,102	0	0	0	6,372	10/25/2041	1.A
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		09/01/2023	Paydown		87,143	87,143	88,914	88,963	0	(1,820)	0	(1,820)	0	87,143	0	0	0	1,628	09/25/2042	1.A
3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-86 CI GY 3.000% 08/25/33		09/01/2023	Paydown		983,454	983,454	885,109	945,332	0	38,122	0	38,122	0	983,454	0	0	0	19,522	08/25/2033	1.A
3136AF-V7-6	Federal Natl Mtg Assn REMIC Ser 2013-83 CI EB 3.000% 08/25/33		09/01/2023	Paydown		298,640	298,640	267,189	286,809	0	11,831	0	11,831	0	298,640	0	0	0	5,884	08/25/2033	1.A
3136AJ-KW-5	Fannie Mae SERIES 201413 CLASS CB 2.500% 03/25/34		09/01/2023	Paydown		749,922	749,922	665,087	715,929	0	33,993	0	33,993	0	749,922	0	0	0	12,335	03/25/2034	1.A
3136AJ-VP-8	Fannie Mae SERIES 201418 CLASS BC 3.000% 04/25/34		09/01/2023	Paydown		525,068	525,068	487,657	509,666	0	15,402	0	15,402	0	525,068	0	0	0	10,630	04/25/2034	1.A
3136AM-XV-6	Fannie mae SERIES 201511 CLASS AQ 3.000% 03/25/35		09/01/2023	Paydown		281,005	281,005	278,861	279,756	0	1,249	0	1,249	0	281,005	0	0	0	5,676	03/25/2035	1.A
3136AM-Z3-6	Fannie mae 2015-18 TY 3.000% 04/25/35		09/01/2023	Paydown		236,509	236,509	234,911	235,534	0	975	0	975	0	236,509	0	0	0	4,849	04/25/2035	1.A
3136AV-ZS-1	FANNIE MAE SERIES 201716 CLASS JZ 3.000% 03/25/47		09/01/2023	Paydown		63,811	63,811	62,310	62,466	0	1,345	0	1,345	0	63,811	0	0	0	1,271	03/25/2047	1.A

E05.2

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		09/01/2023	Paydown		271,265	271,265	268,269	269,044	0	2,221	0	2,221	0	271,265	0	0	0	5,247	02/25/2048	1.A
3136B5-YJ-8	Fannie mae SERIES 201939 CLASS PZ 3.000% 08/25/49		09/01/2023	Paydown		320,295	320,295	321,781	321,057	0	(762)	0	(762)	0	320,295	0	0	0	7,080	08/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL 4.000% 11/15/40		09/01/2023	Paydown		730,218	730,218	692,338	711,716	0	18,502	0	18,502	0	730,218	0	0	0	19,165	11/15/2040	1.A
3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ 4.500% 03/15/41		09/01/2023	Paydown		27,099	27,099	28,759	28,081	0	(982)	0	(982)	0	27,099	0	0	0	813	03/15/2041	1.A
3137A8-Z3-5	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW 3.500% 04/15/31		09/01/2023	Paydown		463,794	463,794	426,690	451,446	0	12,348	0	12,348	0	463,794	0	0	0	10,830	04/15/2031	1.A
3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B 3.500% 04/15/31		09/01/2023	Paydown		486,633	486,633	448,311	472,835	0	13,798	0	13,798	0	486,633	0	0	0	11,057	04/15/2031	1.A
3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB 3.500% 01/15/42		09/01/2023	Paydown		27,834	27,834	27,034	27,363	0	471	0	471	0	27,834	0	0	0	649	01/15/2042	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY 4.000% 02/15/42		09/01/2023	Paydown		129,989	129,989	130,720	130,389	0	(400)	0	(400)	0	129,989	0	0	0	3,471	02/15/2042	1.A
3137B1-A9-3	Federal Home Ln Mtg Corp REMIC Ser 4179 CI EB 3.000% 03/15/33		09/01/2023	Paydown		431,917	431,917	430,163	430,976	0	941	0	941	0	431,917	0	0	0	8,644	03/15/2033	1.A
3137BB-HG-8	FHLMC 4350 Class DY 4.000% 06/15/44		09/01/2023	Paydown		253,793	253,793	269,932	262,052	0	(8,260)	0	(8,260)	0	253,793	0	0	0	6,624	06/15/2044	1.A
3137BH-UW-5	Freddie Mac 3.000% 04/15/35		09/15/2023	Paydown		66,408	66,408	65,000	65,810	0	598	0	598	0	66,408	0	0	0	1,355	04/15/2035	1.A
3137F5-ZZ-1	FREDDIE MAC SERIES 4791 CLASS Z 4.000% 05/15/48		09/01/2023	Paydown		100,926	100,926	100,982	100,911	0	16	0	16	0	100,926	0	0	0	2,672	05/15/2048	1.A
3137FH-CC-5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000% 09/15/48		09/01/2023	Paydown		194,413	194,413	194,955	194,701	0	(288)	0	(288)	0	194,413	0	0	0	5,193	09/15/2048	1.A
3137FH-HP-1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500% 05/15/48		09/01/2023	Paydown		204,691	204,691	206,834	206,651	0	(1,960)	0	(1,960)	0	204,691	0	0	0	4,741	05/15/2048	1.A
3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500% 09/15/48		09/01/2023	Paydown		227,427	227,427	238,491	233,708	0	(6,281)	0	(6,281)	0	227,427	0	0	0	6,743	09/15/2048	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		09/01/2023	Paydown		212,714	212,714	218,781	216,471	0	(3,756)	0	(3,756)	0	212,714	0	0	0	6,331	09/15/2048	1.A
3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500% 12/15/48		09/01/2023	Paydown		385,433	385,433	391,545	388,616	0	(3,183)	0	(3,183)	0	385,433	0	0	0	11,643	12/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		09/01/2023	Paydown		335,835	335,835	339,916	338,174	0	(2,340)	0	(2,340)	0	335,835	0	0	0	10,057	12/15/2048	1.A
3137FK-C7-9	FREDDIE MAC SERIES 4852 CLASS MY 4.000% 12/15/48		09/01/2023	Paydown		98,078	98,078	103,388	101,800	0	(3,723)	0	(3,723)	0	98,078	0	0	0	2,626	12/15/2048	1.A
3137FK-D2-9	FREDDIE MAC SERIES 4852 CLASS ZM 4.000% 12/15/48		09/01/2023	Paydown		284,816	284,816	299,227	295,580	0	(10,764)	0	(10,764)	0	284,816	0	0	0	7,626	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		09/01/2023	Paydown		307,338	307,338	325,565	320,355	0	(13,017)	0	(13,017)	0	307,338	0	0	0	9,209	01/15/2049	1.A
31385X-NR-4	Federal Natl Mtg Assn Pool 555800 5.500% 10/01/33		09/01/2023	Paydown		11,340	11,340	11,734	11,598	0	(257)	0	(257)	0	11,340	0	0	0	416	10/01/2033	1.A
3138A4-AZ-5	Fannie Mae AH3539 4.000% 02/01/41		09/01/2023	Paydown		108,707	108,707	107,671	107,796	0	911	0	911	0	108,707	0	0	0	3,091	02/01/2041	1.A
3138AX-CF-6	Fannie Mae AJ5469 3.500% 11/01/41		09/01/2023	Paydown		64,764	64,764	65,392	65,258	0	(494)	0	(494)	0	64,764	0	0	0	1,507	11/01/2041	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2023	Paydown		145,463	145,463	143,304	143,550	0	1,914	0	1,914	0	145,463	0	0	0	2,807	01/01/2043	1.A
3138EN-2P-3	Fannie Mae AL6181 3.000% 11/01/44		09/01/2023	Paydown		81,055	81,055	82,626	82,439	0	(1,384)	0	(1,384)	0	81,055	0	0	0	1,620	11/01/2044	1.A

E05.3

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138EP-QJ-6	FNMA AL 6756 3.921% 03/01/45		09/01/2023	Paydown		3,929,200	3,929,200	4,282,828	4,201,796	0	(272,596)	0	(272,596)	0	3,929,200	0	0	0	119,104	03/01/2045	1.A
3138L3-Q6-5	FN AM3176 3.770% 05/01/43		09/01/2023	Paydown		28,061	28,061	28,859	28,655	0	(594)	0	(594)	0	28,061	0	0	0	706	05/01/2043	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		09/01/2023	Paydown		43,027	43,027	47,841	46,698	0	(3,671)	0	(3,671)	0	43,027	0	0	0	1,185	07/01/2044	1.A
3138L6-LM-8	Fannie Mae AM5731 3.990% 06/01/44		09/01/2023	Paydown		17,385	17,385	18,294	18,175	0	(790)	0	(790)	0	17,385	0	0	0	463	06/01/2044	1.A
3138L7-LJ-3	Fannie Mae 3.700% 10/01/29		09/01/2023	Paydown		56,651	56,651	61,007	58,682	0	(2,030)	0	(2,030)	0	56,651	0	0	0	1,411	10/01/2029	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		09/01/2023	Paydown		48,043	48,043	52,314	51,082	0	(3,039)	0	(3,039)	0	48,043	0	0	0	1,323	11/01/2039	1.A
3138L8-6R-0	FNMA 3.430% 03/01/40		09/01/2023	Paydown		45,271	45,271	47,987	47,184	0	(1,913)	0	(1,913)	0	45,271	0	0	0	1,047	03/01/2040	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		09/01/2023	Paydown		29,721	29,721	31,040	30,432	0	(711)	0	(711)	0	29,721	0	0	0	682	01/01/2032	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		09/01/2023	Paydown		46,062	46,062	44,295	44,531	0	1,530	0	1,530	0	46,062	0	0	0	1,052	12/01/2045	1.A
3138LN-4G-3	Fannie Mae AN9822 3.980% 07/01/38		09/01/2023	Paydown		26,213	26,213	28,517	28,107	0	(1,894)	0	(1,894)	0	26,213	0	0	0	702	07/01/2038	1.A
3138M0-BE-9	Fannie Mae AO8136 3.000% 08/01/42		09/01/2023	Paydown		245,127	245,127	251,446	249,967	0	(4,840)	0	(4,840)	0	245,127	0	0	0	4,913	08/01/2042	1.A
3138NY-GE-9	Fannie Mae AR1996 3.000% 02/01/43		09/01/2023	Paydown		167,659	167,659	163,814	164,307	0	3,352	0	3,352	0	167,659	0	0	0	3,288	02/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2023	Paydown		33,148	33,148	32,506	32,638	0	510	0	510	0	33,148	0	0	0	610	02/01/2043	1.A
3138W9-G8-7	Fannie Mae AS0222 4.000% 08/01/43		09/01/2023	Paydown		135,493	135,493	141,569	140,617	0	(5,124)	0	(5,124)	0	135,493	0	0	0	3,515	08/01/2043	1.A
3138WT-UM-6	Fannie Mae AT5987 3.000% 04/01/43		09/01/2023	Paydown		248,983	248,983	240,405	241,764	0	7,219	0	7,219	0	248,983	0	0	0	4,852	04/01/2043	1.A
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		09/01/2023	Paydown		1,798	1,798	1,961	1,945	0	(147)	0	(147)	0	1,798	0	0	0	54	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 CI DB 6.000% 12/25/32		09/01/2023	Paydown		7,103	7,103	7,278	7,143	0	(40)	0	(40)	0	7,103	0	0	0	284	12/25/2032	1.A
31394C-GA-4	Federal Natl Mtg Assn REMIC Ser 2005-1 CI HG 5.000% 02/25/35		09/01/2023	Paydown		371,288	371,288	380,570	374,576	0	(3,288)	0	(3,288)	0	371,288	0	0	0	12,399	02/25/2035	1.A
31394D-QA-1	Federal Natl Mtg Assn REMIC Ser 2005-44 CI PG 5.000% 05/25/35		09/01/2023	Paydown		309,502	309,502	317,240	312,311	0	(2,809)	0	(2,809)	0	309,502	0	0	0	10,384	05/25/2035	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 CI EH 6.500% 07/25/36		09/01/2023	Paydown		6,335	6,335	6,513	6,395	0	(60)	0	(60)	0	6,335	0	0	0	275	07/25/2036	1.A
31396C-7M-6	Federal Home Ln Mtg Corp SERIES 3057 CLASS DJ 4.500% 10/15/25		09/01/2023	Paydown		19,488	19,488	19,311	19,428	0	60	0	60	0	19,488	0	0	0	563	10/15/2025	1.A
31396K-KS-0	Federal Natl Mtg Assn REMIC Ser 2006-70 CI TZ 6.500% 08/25/36		09/01/2023	Paydown		6,831	6,831	6,971	6,833	0	(2)	0	(2)	0	6,831	0	0	0	294	08/25/2036	1.A
31396K-ZX-3	Federal Natl Mtg Assn REMIC Ser 2006-82 CI JB 6.500% 09/25/36		09/01/2023	Paydown		4,795	4,795	4,891	4,826	0	(31)	0	(31)	0	4,795	0	0	0	207	09/25/2036	1.A
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		09/01/2023	Paydown		4,046	4,046	4,031	4,030	0	16	0	16	0	4,046	0	0	0	173	08/25/2036	1.A
31396Q-GV-5	Federal Natl Mtg Assn REMIC Ser 2009-47 CI DH 4.500% 07/25/39		09/01/2023	Paydown		226,291	226,291	236,474	231,096	0	(4,805)	0	(4,805)	0	226,291	0	0	0	6,600	07/25/2039	1.A
31396Q-Q9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		09/01/2023	Paydown		191,744	191,744	181,198	187,483	0	4,261	0	4,261	0	191,744	0	0	0	5,040	09/25/2029	1.A
31396X-FK-5	Federal Natl Mtg Assn REMIC Ser 2007-77 CI ZB 6.500% 08/25/37		09/01/2023	Paydown		7,255	7,255	7,254	7,232	0	24	0	24	0	7,255	0	0	0	315	08/25/2037	1.A

E05.4

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		09/01/2023	Paydown		63,427	63,427	58,904	60,842	0	2,584	0	2,584	0	63,427	0	0	0	1,900	04/25/2038	1.A
31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		09/01/2023	Paydown		7,268	7,268	7,363	7,301	0	(33)	0	(33)	0	7,268	0	0	0	291	08/15/2036	1.A
31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		09/01/2023	Paydown		130,081	130,081	137,235	133,914	0	(3,834)	0	(3,834)	0	130,081	0	0	0	4,893	08/15/2036	1.A
31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		09/01/2023	Paydown		99,321	99,321	97,168	98,050	0	1,271	0	1,271	0	99,321	0	0	0	3,302	08/15/2036	1.A
31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		09/01/2023	Paydown		205,721	205,721	191,420	197,944	0	7,777	0	7,777	0	205,721	0	0	0	6,384	03/15/2037	1.A
31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		09/01/2023	Paydown		247,045	247,045	232,994	242,865	0	4,180	0	4,180	0	247,045	0	0	0	6,615	04/25/2029	1.A
31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		09/01/2023	Paydown		119,156	119,156	116,196	118,622	0	534	0	534	0	119,156	0	0	0	3,167	03/25/2026	1.A
31397S-5N-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		09/01/2023	Paydown		559,421	559,421	513,443	543,693	0	15,727	0	15,727	0	559,421	0	0	0	13,000	05/25/2031	1.A
31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		09/01/2023	Paydown		517,163	517,163	473,850	502,447	0	14,716	0	14,716	0	517,163	0	0	0	12,088	05/25/2031	1.A
31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		09/01/2023	Paydown		429,006	429,006	392,406	416,480	0	12,526	0	12,526	0	429,006	0	0	0	9,764	06/25/2031	1.A
31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		09/01/2023	Paydown		10,163	10,163	10,069	10,103	0	60	0	60	0	10,163	0	0	0	342	07/15/2038	1.A
31398E-6W-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		09/01/2023	Paydown		143,920	143,920	139,738	143,375	0	546	0	546	0	143,920	0	0	0	3,833	06/15/2024	1.A
31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD 5.000% 02/25/40		09/01/2023	Paydown		136,817	136,817	136,817	136,817	0	0	0	0	0	136,817	0	0	0	4,782	02/25/2040	1.A
31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB 5.000% 02/25/40		09/01/2023	Paydown		233,121	233,121	234,578	233,390	0	(269)	0	(269)	0	233,121	0	0	0	7,793	02/25/2040	1.A
31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 CI B 4.000% 09/15/24		09/01/2023	Paydown		76,237	76,237	72,758	75,774	0	463	0	463	0	76,237	0	0	0	2,045	09/15/2024	1.A
31398M-GG-5	Federal Natl Mtg Assn REMIC Ser 2010-17 CI EB 4.500% 03/25/40		09/01/2023	Paydown		85,630	85,630	89,483	87,259	0	(1,630)	0	(1,630)	0	85,630	0	0	0	2,558	03/25/2040	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD 0.598% 12/25/40		09/25/2023	Paydown		0	0	105,229	92,944	0	(92,944)	0	(92,944)	0	0	0	0	0	4,140	12/25/2040	1.A
31402C-PL-0	Federal Natl Mtg Assn 725027 5.000% 11/01/33		09/01/2023	Paydown		39,871	39,871	41,058	40,606	0	(735)	0	(735)	0	39,871	0	0	0	1,321	11/01/2033	1.A
3140HT-Z8-5	Fannie Mae BL2566 3.770% 05/01/49		09/01/2023	Paydown		52,349	52,349	52,382	52,366	0	(18)	0	(18)	0	52,349	0	0	0	1,328	05/01/2049	1.A
3140HU-AE-6	Fannie Mae BL2704 4.300% 06/01/49		09/01/2023	Paydown		12,453	12,453	12,772	12,738	0	(285)	0	(285)	0	12,453	0	0	0	357	06/01/2049	1.A
3140HW-B8-4	Fannie Mae BL4562 2.930% 10/01/49		09/01/2023	Paydown		16,317	16,317	16,735	16,693	0	(377)	0	(377)	0	16,317	0	0	0	322	10/01/2049	1.A
3140MM-Z5-0	Fannie Mae BV7963 5.500% 07/01/52		09/01/2023	Paydown		7,796	7,796	7,695	7,696	0	100	0	100	0	7,796	0	0	0	286	07/01/2052	1.A
3140N2-VF-5	Fannie Mae BW9613 6.000% 06/01/53		09/01/2023	Paydown		185,950	185,950	186,705	0	0	(755)	0	(755)	0	185,950	0	0	0	2,745	06/01/2053	1.A
3140N2-XJ-5	Fannie Mae BW9680 6.500% 07/01/53		09/01/2023	Paydown		173,310	173,310	174,366	0	0	(1,056)	0	(1,056)	0	173,310	0	0	0	1,499	07/01/2053	1.A
3140N2-XK-2	Fannie Mae BW9681 6.000% 07/01/53		09/01/2023	Paydown		1,687	1,687	1,696	0	0	(9)	0	(9)	0	1,687	0	0	0	8	07/01/2053	1.A

E05.5

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3140N7-TH-3	Fannie Mae BX3251 6.000% 01/01/53		09/01/2023	Paydown		8,676	8,676	8,687	0	0	(11)	0	(11)	0	8,676	0	0	0	87	01/01/2053	1.A
3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		09/01/2023	Paydown		13,844	13,844	13,959	0	0	(114)	0	(114)	0	13,844	0	0	0	140	05/01/2053	1.A
3140NL-5M-7	Fannie Mae BY4451 6.000% 06/01/53		09/01/2023	Paydown		956,112	956,112	964,404	0	0	(8,291)	0	(8,291)	0	956,112	0	0	0	4,781	06/01/2053	1.A
31412P-YR-6	Federal Natl Mtg Assn 931420 4.000% 06/01/39		09/01/2023	Paydown		59,527	59,527	60,941	60,644	0	(1,117)	0	(1,117)	0	59,527	0	0	0	1,629	06/01/2039	1.A
31416H-4X-0	Federal National Mortg Assoc AA0837 4.500% 01/01/39		09/01/2023	Paydown		5,936	5,936	5,879	5,884	0	52	0	52	0	5,936	0	0	0	180	01/01/2039	1.A
31416M-3A-0	Federal National Mortg Assoc AA4392 4.000% 04/01/39		09/01/2023	Paydown		35,159	35,159	35,533	35,434	0	(275)	0	(275)	0	35,159	0	0	0	989	04/01/2039	1.A
31416W-7D-8	Federal National Mortg Assoc AB1791 3.500% 11/01/40		09/01/2023	Paydown		65,342	65,342	64,913	64,976	0	366	0	366	0	65,342	0	0	0	1,506	11/01/2040	1.A
31416W-FW-7	Federal National Mortg Assoc AB1080 4.500% 05/01/40		09/01/2023	Paydown		10,282	10,282	10,433	10,387	0	(105)	0	(105)	0	10,282	0	0	0	302	05/01/2040	1.A
31417A-JM-2	Fannie Mae AB3867 3.500% 11/01/41		09/01/2023	Paydown		90,460	90,460	93,824	93,165	0	(2,705)	0	(2,705)	0	90,460	0	0	0	2,148	11/01/2041	1.A
31417A-LS-6	Fannie Mae AB3936 3.500% 11/01/41		09/01/2023	Paydown		120,651	120,651	123,676	123,062	0	(2,411)	0	(2,411)	0	120,651	0	0	0	2,726	11/01/2041	1.A
31417C-UY-9	Fannie Mae AB5998 3.500% 08/01/42		09/01/2023	Paydown		231,398	231,398	242,136	240,700	0	(9,302)	0	(9,302)	0	231,398	0	0	0	5,435	08/01/2042	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2023	Paydown		215,333	215,333	220,582	219,582	0	(4,249)	0	(4,249)	0	215,333	0	0	0	3,567	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2023	Paydown		263,039	263,039	256,308	257,167	0	5,872	0	5,872	0	263,039	0	0	0	5,094	02/01/2043	1.A
31417E-ZA-2	Fannie Mae AB7936 3.000% 02/01/43		09/01/2023	Paydown		91,054	91,054	88,707	89,007	0	2,047	0	2,047	0	91,054	0	0	0	1,819	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2023	Paydown		7,389	7,389	7,546	7,530	0	(140)	0	(140)	0	7,389	0	0	0	246	07/01/2039	1.A
31418A-DB-1	Federal Natl Mtg Assn MA0997 3.000% 02/01/42		09/01/2023	Paydown		77,022	77,022	76,925	76,917	0	105	0	105	0	77,022	0	0	0	1,508	02/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		09/01/2023	Paydown		59,968	59,968	60,605	60,388	0	(419)	0	(419)	0	59,968	0	0	0	999	12/01/2042	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2023	Paydown		15,272	15,272	14,471	14,684	0	588	0	588	0	15,272	0	0	0	356	09/01/2040	1.A
31419C-3V-3	Fannie Mae AE2611 3.500% 09/01/40		09/01/2023	Paydown		47,403	47,403	44,262	44,684	0	2,719	0	2,719	0	47,403	0	0	0	1,119	09/01/2040	1.A
31419C-BX-0	Fannie Mae AE1853 4.000% 08/01/40		09/01/2023	Paydown		21,265	21,265	20,940	20,979	0	287	0	287	0	21,265	0	0	0	604	08/01/2040	1.A
31419C-Z4-8	Fannie Mae AE2562 4.000% 09/01/40		09/01/2023	Paydown		37,117	37,117	36,549	36,711	0	407	0	407	0	37,117	0	0	0	989	09/01/2040	1.A
31419D-LQ-2	Fannie Mae AE3034 3.500% 09/01/40		09/01/2023	Paydown		6,455	6,455	6,084	6,199	0	256	0	256	0	6,455	0	0	0	151	09/01/2040	1.A
31419E-XR-5	Fannie Mae AE4287 3.500% 09/01/40		09/01/2023	Paydown		54,159	54,159	52,390	52,744	0	1,415	0	1,415	0	54,159	0	0	0	1,180	09/01/2040	1.A
31419G-YQ-1	Fannie Mae AE6118 3.500% 10/01/40		09/01/2023	Paydown		42,571	42,571	43,196	43,052	0	(482)	0	(482)	0	42,571	0	0	0	983	10/01/2040	1.A
31419K-KE-4	Fannie Mae AE8392 3.500% 11/01/40		09/01/2023	Paydown		77,059	77,059	76,661	76,701	0	358	0	358	0	77,059	0	0	0	1,808	11/01/2040	1.A
31419L-XJ-7	Fannie Mae AE9680 4.000% 12/01/40 Freddie Mac Military Housing SERIES		09/01/2023	Paydown		218,053	218,053	212,329	213,941	0	4,112	0	4,112	0	218,053	0	0	0	5,817	12/01/2040	1.A
35563C-AJ-7	2015R1 CLASS A2 4.313% 10/25/52		09/25/2023	Paydown		15,211	15,211	16,628	16,510	0	(1,298)	0	(1,298)	0	15,211	0	0	0	434	10/25/2052	1.B

E05.6

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	1.C FE ...
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		07/15/2023	Redemption		125,996	125,996	125,996	125,996	0	0	0	0	0	125,996	0	0	0	5,021	07/15/2048	1.E FE ...
911760-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 CI IO 0.472% 05/15/33		09/01/2023	Paydown		0	0	17,248	10,936	0	(10,936)	0	(10,936)	0	0	0	0	0	1,458	05/15/2033	1.A ...
0909999999	Subtotal - Bonds - U.S. Special Revenues					25,622,761	25,622,761	25,738,560	24,564,107	0	(291,157)	0	(291,157)	0	25,622,761	0	0	0	643,344	XXX	XXX
00176@-AA-4	AMF Florence 3.210% 12/31/35		09/30/2023	Redemption		100,990	100,990	100,990	100,990	0	0	0	0	0	100,990	0	0	0	2,431	12/31/2035	2.C PL ...
009098-A*-5	AMAZON CARGO CTL 4.494%		11/10/39	Redemption		55,532	55,532	55,532	55,532	0	0	0	0	0	55,532	0	0	0	1,664	11/10/2039	1.E ...
011166V-AA-7	ALASKA AIRLINES 2020 TR 4.800%		08/15/2023	Redemption		342,949	342,949	349,455	347,570	0	(538)	0	(538)	0	347,031	0	(4,083)	(4,083)	16,462	08/15/2027	1.G FE ..
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		09/30/2023	Redemption		149,184	149,184	149,184	149,184	0	0	0	0	0	149,184	0	0	0	5,225	06/30/2033	2.C PL ...
021345-AA-1	ALTA WIND HOLDINGS LLC 7.000%		06/30/35	Various		747	747	855	866	0	(10)	0	(10)	0	855	0	(109)	(109)	7,597	06/30/2035	2.C FE ...
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650%		08/15/2023	Redemption		285,000	285,000	283,652	283,941	0	99	0	99	0	284,040	0	960	960	10,403	08/15/2030	2.A FE ...
02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950%		08/15/2023	Redemption		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	08/15/2026	3.B FE ...
02379K-AA-2	AMER AIRLINE 21-1A EETC 2.875%		07/11/34	Redemption		80,435	80,435	80,435	80,435	0	0	0	0	0	80,435	0	0	0	2,312	07/11/2034	1.G FE ..
02528B-AE-4	American Credit Acceptance Re SERIES 20211 CLASS C 0.830% 03/15/27		09/13/2023	Paydown		239,660	239,660	235,840	0	0	3,820	0	3,820	0	239,660	0	0	0	827	03/15/2027	1.A FE ...
02529W-AC-1	American Credit Acceptance Re SERIES 20202 CLASS C 3.880% 04/13/26		09/13/2023	Paydown		227,204	227,204	225,677	0	0	1,527	0	1,527	0	227,204	0	0	0	3,668	04/13/2026	1.A FE ...
038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2 3.237% 07/30/50		07/30/2023	Paydown		18,138	18,138	18,295	18,285	0	(148)	0	(148)	0	18,138	0	0	0	440	07/30/2050	2.C FE ...
03966V-AB-3	ARCONIC CORP 6.000% 05/15/25		08/18/2023	Call	101.5000	6,361,005	6,267,000	6,154,421	4,576,704	0	25,649	0	25,649	0	6,187,812	0	79,188	79,188	379,154	05/15/2025	3.A FE ...
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		09/30/2023	Redemption		48,312	48,312	48,312	48,312	0	0	0	0	0	48,312	0	0	0	2,971	09/30/2023	2.C FE ...
04774#-AA-0	ATLANTA FALCONS Series A 3.590%		09/01/2023	Redemption		91,339	91,339	91,339	91,339	0	0	0	0	0	91,339	0	0	0	3,279	09/01/2042	2.B PL ...
04774#-AB-8	ATLANTA FALCONS Series B 3.590%		09/01/2023	Redemption		60,892	60,892	60,892	60,892	0	0	0	0	0	60,892	0	0	0	2,186	09/01/2042	2.B PL ...
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		09/15/2023	Redemption		109,543	109,543	109,543	109,543	0	0	0	0	0	109,543	0	0	0	2,586	11/15/2032	1.F ...
059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 3.307% 01/26/37		09/01/2023	Paydown		7,649	7,649	7,047	7,067	0	17	0	17	0	7,083	0	566	566	169	01/26/2037	1.A FM ..
07123#-AA-1	BATON ROUGE 4.320% 11/15/37		09/15/2023	Redemption		22,353	22,353	22,353	22,353	0	0	0	0	0	22,353	0	0	0	645	11/15/2037	1.F ...
11042C-AA-8	BRITISH AIR 21-1 A PPT 2.900%		03/15/35	Redemption		29,741	29,741	29,741	29,741	0	0	0	0	0	29,741	0	0	0	647	03/15/2035	1.F FE ...
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800%		09/20/2023	Redemption		62,156	62,156	61,597	61,778	0	40	0	40	0	61,818	0	337	337	1,771	03/20/2033	1.F FE ...
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300%		09/15/2023	Redemption		67,981	67,981	69,219	68,888	0	(73)	0	(73)	0	68,816	0	(835)	(835)	1,683	12/15/2032	1.F FE ...
118230-AK-7	Buckeye Partners 4.150% 07/01/23		07/01/2023	Maturity		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	3.C FE ...

E05.7



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3 3.250% 02/15/50		09/15/2023	Paydown		5,932	5,932	5,928	5,928	0	4	0	4	0	5,932	0	0	0	129	02/15/2050	1.A FE ...
12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5 3.480% 02/15/50		09/15/2023	Paydown		1,250	1,250	1,249	1,250	0	0	0	0	0	1,250	0	0	0	29	02/15/2050	1.E FE ...
12647G-BF-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR4 CLASS A2 3.000% 07/25/43		09/01/2023	Paydown		16,028	16,028	16,038	16,016	0	12	0	12	0	16,028	0	0	0	313	07/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		09/01/2023	Paydown		26,697	26,697	27,165	26,946	0	(249)	0	(249)	0	26,697	0	0	0	559	02/25/2045	1.A
12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		08/01/2023	Paydown		0	41	25	26	0	1	0	1	0	27	0	(27)	(27)	1	04/25/2036	4.B FM ..
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	2.C FE ...
12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		09/15/2023	Redemption		23,235	23,235	23,235	23,235	0	0	0	0	0	23,235	0	0	0	516	03/31/2044	1.E
134011-AL-9	CAMP PENDELTON/QUANTICO 6.165% 10/01/50		09/01/2023	Redemption		0	0	(283)	(9,966)	0	6	0	6	0	2	0	(2)	(2)	3,082	10/01/2050	2.B FE ...
14315P-AF-2	CarMax Auto Owner Trust SERIES 20193 CLASS B 2.500% 04/15/25		09/15/2023	Call	100.0000	120,000	120,000	118,120	0	0	1,079	0	1,079	0	119,199	0	801	801	1,500	04/15/2025	1.A FE ...
14317H-AB-7	CarMax Auto Owner Trust SERIES 20222 CLASS A2A 2.810% 05/15/25		09/15/2023	Paydown		124,708	124,708	123,529	0	0	1,179	0	1,179	0	124,708	0	0	0	1,458	05/15/2025	1.A FE ...
14687G-AA-3	Carvana Auto Receivables Trus SERIES 2021N3 CLASS A1 0.350% 06/12/28		09/10/2023	Paydown		532,840	532,840	515,418	519,398	0	13,441	0	13,441	0	532,840	0	0	0	1,242	06/12/2028	1.A FE ...
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 4.693% 02/10/51		09/01/2023	Paydown		100,900	100,900	98,819	99,616	0	1,284	0	1,284	0	100,900	0	0	0	2,742	02/10/2051	1.A FM ..
22160@-AA-6	COSTCO 3.910% 06/20/43		09/20/2023	Redemption		45,013	45,013	45,013	45,013	0	0	0	0	0	45,013	0	0	0	1,174	06/20/2043	1.E
22541S-RR-1	CSFB 2004-AR7 4A1 2004-AR7 5.107% 11/25/34		09/01/2023	Paydown		50,385	50,385	50,542	50,456	0	(71)	0	(71)	0	50,385	0	0	0	1,599	11/25/2034	1.A FM ..
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		08/20/2023	Paydown		31,295	31,295	31,241	31,238	0	57	0	57	0	31,295	0	0	0	946	11/20/2047	2.B FE ...
233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A2II 4.021% 05/20/49		08/20/2023	Paydown		15,525	15,525	15,820	12,962	0	(280)	0	(280)	0	15,525	0	0	0	407	05/20/2049	2.B FE ...
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		08/20/2023	Paydown		9,850	9,850	9,012	0	0	838	0	838	0	9,850	0	0	0	107	05/20/2049	2.B FE ...
233046-AQ-4	DB Master Finance LLC SERIES 20211A CLASS A2II 2.493% 11/20/51		08/20/2023	Paydown		8,618	8,618	7,133	6,549	0	1,459	0	1,459	0	8,618	0	0	0	152	11/20/2051	2.B FE ...
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		08/20/2023	Paydown		20,288	20,288	16,162	0	0	4,126	0	4,126	0	20,288	0	0	0	233	11/20/2051	2.B FE ...
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		09/15/2023	Paydown		476,262	476,262	477,899	0	0	(1,637)	0	(1,637)	0	476,262	0	0	0	12,051	10/15/2026	1.A FE ...
251563-FB-3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1 4.316% 06/25/34		09/01/2023	Paydown		11,946	11,946	11,237	11,506	0	440	0	440	0	11,946	0	0	0	307	06/25/2034	1.A FM ..
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 05/28/39		09/28/2023	Redemption		256,767	256,767	256,767	256,767	0	0	0	0	0	256,767	0	0	0	9,882	05/28/2039	2.B FE ...
25755T-AE-0	Dominos Pizza Master Issuer L SERIES 20151A CLASS A2II 4.474% 10/25/45		07/25/2023	Paydown		3,250	3,250	3,105	3,108	0	142	0	142	0	3,250	0	0	0	109	10/25/2045	2.A FE ...
25755T-AH-3	Dominos Pizza Master Issuer L SERIES 20171A CLASS A23 4.118% 07/25/47		07/25/2023	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	579	07/25/2047	2.A FE ...

E05.8

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.116% 07/25/48 ..		07/25/2023	Paydown .....		11,875	11,875	11,369	2,914	0	513	0	513	0	11,875	0	0	0	367	07/25/2048	2.A FE ...
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.328% 07/25/48 ..		07/25/2023	Paydown .....		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	568	07/25/2048	2.A FE ...
25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49 ..		07/25/2023	Paydown .....		22,963	22,963	20,756	2,500	0	2,206	0	2,206	0	22,963	0	0	0	272	10/25/2049	2.A FE ...
25755T-AN-0	Dominos Pizza Master Issuer L SERIES 20211A CLASS A2I 2.662% 04/25/51 ..		07/25/2023	Paydown .....		8,500	8,500	7,091	7,120	0	1,380	0	1,380	0	8,500	0	0	0	170	04/25/2051	2.A FE ...
25755T-AP-5	Dominos Pizza Master Issuer L SERIES 20211A CLASS A2II 3.151% 04/25/51 ..		07/25/2023	Paydown .....		4,125	4,125	3,424	0	0	701	0	701	0	4,125	0	0	0	36	04/25/2051	2.A FE ...
26210E-AE-3	20211 CLASS C 1.020% 06/15/27 .....		09/15/2023	Paydown .....		557,671	557,671	547,040	0	0	10,631	0	10,631	0	557,671	0	0	0	2,376	06/15/2027	1.A FE ...
27004@-AA-5	EAGLES STADIUM INC Series A No. RA-17 4.580% 01/15/39 .....		07/15/2023	Redemption 100.0000 .....		223,688	223,688	223,688	223,688	0	0	0	0	0	223,688	0	0	0	10,245	01/15/2039	2.A PL ...
28414H-AG-8	ELANCO ANIMAL HEALTH INC 6.400% 08/28/28 .....		07/25/2023	PineBridge .....		1,975,000	2,000,000	1,816,371	1,345,047	0	14,008	0	14,008	0	1,834,550	0	140,450	140,450	119,047	08/28/2028	4.A FE ...
32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1 A3 6.440% 06/25/34 .....		09/01/2023	Paydown .....		95,929	95,929	92,511	93,446	0	2,483	0	2,483	0	95,929	0	0	0	3,707	06/25/2034	1.A FM ..
33843F-AE-8	Flagship Credit Auto Trust SERIES 20201 CLASS C 2.240% 01/15/26 .....		09/15/2023	Paydown .....		123,987	123,987	122,331	0	0	1,656	0	1,656	0	123,987	0	0	0	1,152	01/15/2026	1.A FE ...
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26 .....		09/15/2023	Paydown .....		182,751	182,751	183,379	0	0	(628)	0	(628)	0	182,751	0	0	0	4,710	09/15/2026	1.A FE ...
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50 .....		09/15/2023	Redemption 100.0000 .....		75,000	75,000	90,375	88,963	0	(320)	0	(320)	0	88,643	0	(13,643)	(13,643)	4,556	03/15/2050	1.C FE ...
35908M-AA-8	Frontier Communications 5.875% 11/01/29 .....		07/25/2023	PineBridge Redemption 100.0000 .....		402,019	548,832	548,832	548,832	0	0	0	0	0	548,832	0	(146,813)	(146,813)	23,825	11/01/2029	5.A FE ...
36260#-AA-3	GSRP Portfolio 2 3.100% 06/29/46 .....		09/30/2023	Redemption 100.0000 .....		94,371	94,371	94,371	94,371	0	0	0	0	0	94,371	0	0	0	2,194	06/29/2046	2.C PL ...
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54 ..		09/01/2023	Paydown .....		164,675	164,675	161,458	0	0	3,216	0	3,216	0	164,675	0	0	0	823	01/25/2054	1.A FE ...
36877*-AA-2	GENCONN ENRGY LLC No. R-28 4.730% 07/25/41 .....		07/15/2023	Redemption 100.0000 .....		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	13,603	07/25/2041	1.G PL ...
369604-BQ-5	General Electric Co 8.875% Perpet. ....		09/15/2023	Call 100.0000 .....		919,000	919,000	900,620	900,620	0	0	0	0	0	900,620	0	18,380	18,380	58,724	01/01/9999	3.A FE ...
38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A 3.230% 10/15/52 .....		09/15/2023	Paydown .....		23,386	23,386	21,877	21,967	0	1,418	0	1,418	0	23,386	0	0	0	499	10/15/2052	1.A FE ...
38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A 2.630% 04/15/55 .....		09/15/2023	Paydown .....		15,927	15,927	15,919	15,919	0	8	0	8	0	15,927	0	0	0	415	04/15/2055	1.A FE ...
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55 .....		09/15/2023	Paydown .....		15,268	15,268	15,296	15,295	0	(27)	0	(27)	0	15,268	0	0	0	489	04/15/2055	1.C FE ...
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52 .....		09/15/2023	Paydown .....		27,798	27,798	27,785	27,785	0	12	0	12	0	27,798	0	0	0	666	10/15/2052	1.A FE ...
38218E-AA-5	Goodgreen Trust SERIES 20192A CLASS A 2.760% 04/15/55 .....		09/15/2023	Paydown .....		14,365	14,365	12,081	12,102	0	2,263	0	2,263	0	14,365	0	0	0	262	04/15/2055	1.A FE ...
38218E-AB-3	Goodgreen Trust SERIES 20192A CLASS B 3.860% 04/15/55 .....		09/16/2023	Paydown .....		2,355	2,355	2,355	2,355	0	0	0	0	0	2,355	0	0	0	68	04/15/2055	1.F FE ...
38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A 3.840% 10/15/56 .....		09/15/2023	Paydown .....		98,558	98,558	98,525	98,526	0	33	0	33	0	98,558	0	0	0	2,520	10/15/2056	1.A FE ...
39949*-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47 .....		07/15/2023	Redemption 100.0000 .....		5,471	5,471	5,471	5,471	0	0	0	0	0	5,471	0	0	0	134	10/15/2047	1.E PL ...

E05.9

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
39949-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47		08/15/2023	Redemption		5,490	5,490	5,490	5,490	0	0	0	0	0	5,490	0	0	0	154	10/15/2047	1.E FE ...
39949-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47		09/15/2023	Redemption		5,509	5,509	5,509	5,509	0	0	0	0	0	5,509	0	0	0	174	10/15/2047	1.E PL ...
39950#-AA-2	MARRIOTT GROUND Ground Lease Tr 2017-A 4.480% 11/15/39		09/15/2023	Redemption		99,629	99,629	99,629	99,629	0	0	0	0	0	99,629	0	0	0	2,977	11/15/2039	4.B PL ...
39951@-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B 4.640% 04/15/48		09/15/2023	Redemption		10,765	10,765	10,765	10,765	0	0	0	0	0	10,765	0	0	0	333	04/15/2048	1.C FE ...
40417Q-AA-3	HERO Funding Trust SERIES 20164A CLASS A1 3.570% 09/20/47		09/20/2023	Paydown		87,034	87,034	86,912	86,916	0	118	0	118	0	87,034	0	0	0	2,249	09/20/2047	1.A FE ...
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		09/20/2023	Paydown		69,627	69,627	71,349	71,275	0	(1,648)	0	(1,648)	0	69,627	0	0	0	2,162	09/20/2047	1.A FE ...
42208@-AA-8	Home Depot (HD Salem) Notes 2 and 5 6.250% 11/30/30		09/30/2023	Redemption		131,252	131,252	131,252	131,252	0	0	0	0	0	131,252	0	0	0	5,471	11/30/2030	1.A ...
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		09/20/2023	Paydown		213,150	213,150	213,053	213,063	0	86	0	86	0	213,150	0	0	0	5,921	09/20/2040	1.A FE ...
42770U-AA-1	Hero Funding Trust SERIES 20152A CLASS A 3.990% 09/20/40		09/20/2023	Paydown		154,321	154,321	154,304	154,305	0	16	0	16	0	154,321	0	0	0	4,517	09/20/2040	1.A FE ...
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		09/20/2023	Paydown		88,923	88,923	88,915	88,915	0	7	0	7	0	88,923	0	0	0	2,609	09/20/2041	1.A FE ...
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		09/20/2023	Paydown		209,343	209,343	210,422	210,372	0	(1,029)	0	(1,029)	0	209,343	0	0	0	5,719	09/20/2041	1.A FE ...
42770X-AA-5	HERO Funding Trust SERIES 20163A CLASS A1 3.080% 09/20/42		09/20/2023	Paydown		74,199	74,199	73,364	73,401	0	798	0	798	0	74,199	0	0	0	1,679	09/20/2042	1.A FE ...
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		09/22/2023	Paydown		60,570	60,570	62,083	61,991	0	(1,421)	0	(1,421)	0	60,570	0	0	0	1,740	09/20/2042	1.A FE ...
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		09/20/2023	Paydown		313,376	313,376	319,673	318,156	0	(4,779)	0	(4,779)	0	313,376	0	0	0	8,996	09/20/2048	1.A FE ...
42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A1 3.280% 09/20/48		09/20/2023	Paydown		79,100	79,100	74,008	74,160	0	4,940	0	4,940	0	79,100	0	0	0	1,885	09/20/2048	1.A FE ...
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		09/20/2023	Paydown		164,133	164,133	162,414	162,297	0	1,836	0	1,836	0	164,133	0	0	0	4,854	09/20/2048	1.A FE ...
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		09/20/2023	Paydown		248,531	248,531	248,549	248,547	0	(17)	0	(17)	0	248,531	0	0	0	7,775	09/20/2041	1.A FE ...
43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		09/15/2023	Redemption		30,548	30,548	30,548	30,548	0	0	0	0	0	30,548	0	0	0	686	10/15/2040	1.F ...
43739E-AJ-6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLASS A1 6.174% 12/25/34		09/25/2023	Paydown		66,161	66,161	59,462	60,761	0	5,400	0	5,400	0	66,161	0	0	0	2,471	12/25/2034	1.A FM ...
44416*-AB-2	HUDSON TRANS LLC 4.420% 05/31/33		08/31/2023	Redemption		55,000	55,000	35,750	35,750	0	0	0	0	0	35,750	0	19,250	19,250	1,823	05/31/2033	2.A PL ...
46433@-AA-6	ISKANDAR VENTURE 3.410% 06/15/39		09/15/2023	Redemption		4,022	4,022	4,022	4,022	0	0	0	0	0	4,022	0	0	0	92	06/15/2039	1.E PL ...
46591F-AZ-7	JP Morgan Mortgage Trust SERIES 20195 CLASS B2 4.482% 11/25/49		09/01/2023	Paydown		30,835	30,835	28,803	0	0	2,032	0	2,032	0	30,835	0	0	0	365	11/25/2049	1.A ...
465978-AF-1	JP Morgan Mortgage Trust SERIES 20231 CLASS A2 5.500% 06/25/53		09/01/2023	Paydown		28,429	28,429	28,327	0	0	102	0	102	0	28,429	0	0	0	883	06/25/2053	1.A FE ...
465978-AH-7	JP Morgan Mortgage Trust SERIES 20231 CLASS A3A 5.000% 06/25/53		09/01/2023	Paydown		10,872	10,872	10,257	0	0	615	0	615	0	10,872	0	0	0	45	06/25/2053	1.A FE ...
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		09/01/2023	Paydown		106,030	106,030	103,147	0	0	2,883	0	2,883	0	106,030	0	0	0	486	12/25/2053	1.A ...

E05.10

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		08/25/2023	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	1,258	08/25/2049	2.B FE ...
466365-AD-5	Jack in the Box Funding LLC SERIES 20221A CLASS A2I 3.445% 02/26/52		08/25/2023	Paydown		4,150	4,150	3,660	0	0	490	0	490	0	4,150	0	0	0	71	02/26/2052	2.B FE ...
466365-AE-3	Jack in the Box Funding LLC SERIES 20221A CLASS A2II 4.136% 02/26/52		08/25/2023	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	582	02/26/2052	2.B FE ...
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		09/01/2023	Paydown		22,016	22,016	21,964	21,966	0	50	0	50	0	22,016	0	0	0	439	07/25/2043	1.A ...
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.449% 01/25/47		09/01/2023	Paydown		235,722	235,722	229,537	230,008	0	5,714	0	5,714	0	235,722	0	0	0	5,371	01/25/2047	1.A ...
46651B-AZ-3	JP Morgan Mortgage Trust SERIES 20196 CLASS B2 4.234% 12/25/49		09/01/2023	Paydown		42,171	42,171	38,945	0	0	3,226	0	3,226	0	42,171	0	0	0	447	12/25/2049	1.A ...
46667#-AA-1	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		09/15/2023	Redemption		14,977	14,977	15,426	15,391	0	(8)	0	(8)	0	15,383	0	(406)	(406)	397	01/15/2050	1.G ...
46671*-AA-9	Orlando Health JLL Sec CTL Series 2020-11 3.287% 04/15/43		09/15/2023	Redemption		11,407	11,407	11,697	11,672	0	(10)	0	(10)	0	11,662	0	(255)	(255)	250	04/15/2043	1.F ...
48259*-AA-5	KDP LICENSING PT 3.120% 12/31/35		09/15/2023	Redemption		2,043	2,043	2,043	2,043	0	0	0	0	0	2,043	0	0	0	43	12/31/2035	2.B PL ...
52467@-AJ-4	Stop & Shop 7.539% 11/15/26		09/15/2023	Redemption		88,977	88,977	89,897	89,185	0	(33)	0	(33)	0	89,152	0	(175)	(175)	4,409	11/15/2026	2.C Z ...
53227J-AB-0	LIFE STORAGE LP 4.000% 06/15/29		07/25/2023	Tax Free Exchange		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	2.B FE ...
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRNM 5.197% 09/01/39		09/01/2023	Redemption		31,042	31,042	31,042	31,042	0	0	0	0	0	31,042	0	0	0	1,143	09/01/2039	1.B FE ...
576434-CU-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032 CLASS 1A1 6.000% 03/25/33		09/01/2023	Paydown		45,291	45,291	47,442	46,846	0	(313)	0	(313)	0	46,534	0	(1,243)	(1,243)	1,813	03/25/2033	1.A FM ...
59524E-AC-6	MID-ATLANTIC MILITARY CO 5.300% 08/01/50		08/01/2023	Various		131,596	131,596	133,048	132,860	0	(14)	0	(14)	0	132,846	0	(1,250)	(1,250)	6,975	08/01/2050	2.B FE ...
615369-AC-9	Moodys Corporation 4.875% 02/15/24		09/06/2023	Various		5,447,000	5,447,000	5,561,796	5,462,528	0	(9,352)	0	(9,352)	0	5,453,176	0	(6,176)	(6,176)	281,031	02/15/2024	2.A FE ...
61760C-AN-5	Morgan Stanley ReRemic Trust SERIES 2010R9 CLASS 2C 4.097% 12/26/46		09/01/2023	Paydown		4,320	4,320	2,878	2,991	0	1,328	0	1,328	0	4,320	0	0	0	149	12/26/2046	3.C FM ...
618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		09/20/2023	Paydown		568,430	568,430	559,081	0	0	9,349	0	9,349	0	568,430	0	0	0	7,858	11/20/2053	1.D FE ...
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		09/20/2023	Paydown		50,788	50,788	49,900	0	0	889	0	889	0	50,788	0	0	0	1,093	06/20/2053	1.D FE ...
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		09/20/2023	Paydown		136,915	136,915	134,221	0	0	2,694	0	2,694	0	136,915	0	0	0	2,489	09/22/2053	1.D FE ...
61946Q-AA-9	Mosaic Solar Loans LLC SERIES 20221A CLASS A 2.640% 01/20/53		09/20/2023	Paydown		14,752	14,752	12,554	0	0	2,198	0	2,198	0	14,752	0	0	0	64	01/20/2053	1.D FE ...
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		09/20/2023	Paydown		145,879	145,879	137,499	0	0	8,380	0	8,380	0	145,879	0	0	0	1,986	01/21/2053	1.D FE ...
63861C-AA-7	NATIONSTAR MTG HLD INC 6.000% 01/15/27		07/25/2023	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	4.B FE ...
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		09/30/2023	Redemption		76,034	76,034	76,034	76,034	0	0	0	0	0	76,034	0	0	0	3,541	06/30/2027	1.F PL ...
64758#-AA-4	NEW ORGANIC 6.250% 09/15/38		09/15/2023	Various		83,061	83,061	41,558	33,224	8,476	1,205	0	9,681	0	42,905	0	40,156	40,156	3,462	09/15/2038	6. Z ...
64760@-AA-2	NEW ORLEANS ENY 4.270% 08/15/32		09/15/2023	Redemption		144,556	144,556	144,556	144,556	0	0	0	0	0	144,556	0	0	0	4,130	08/15/2032	1.G ...

EO5.11

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64761*-AA-3	NEW ORLEANS 4.467% 03/15/33 .....		09/15/2023	Redemption	100.0000	74,356	74,356	74,356	74,356	0	0	0	0	0	74,356	0	0	0	2,216	03/15/2033	1.G .....
65251P-AY-9	NewStar Arlington Senior Loan SERIES 20141A CLASS AR 6.993% 04/25/31 .....		07/25/2023	Paydown		15,798	15,798	15,671	0	0	126	0	126	0	15,798	0	0	0	510	04/25/2031	1.A FE .....
67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50 .....		09/01/2023	Redemption	100.0000	9,410	9,410	9,964	9,898	0	(9)	0	(9)	0	9,889	0	(479)	(479)	514	09/01/2050	1.G FE .....
67389M-AC-5	Oaks 2015-1 Series 2015-1 3.500% 04/25/46 .....		09/01/2023	Paydown		7,131	7,131	7,149	7,136	0	(5)	0	(5)	0	7,131	0	0	0	166	04/25/2046	1.A .....
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540% 09/20/49 .....		09/20/2023	Paydown		544,717	544,717	544,717	544,717	0	0	0	0	0	544,717	0	0	0	18,548	09/20/2049	1.A FE .....
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540% 09/20/49 .....		09/20/2023	Paydown		544,717	544,717	544,717	544,717	0	0	0	0	0	544,717	0	0	0	18,548	09/20/2049	1.A FE .....
69375H-AA-2	Pacefunding SERIES 20191A CLASS AA 4.430% 09/20/49 .....		09/20/2023	Paydown		358,980	358,980	358,980	358,980	0	0	0	0	0	358,980	0	0	0	11,840	09/20/2049	1.A FE .....
69375H-AB-0	Pacefunding SERIES 20191A CLASS BA 7.100% 09/20/49 .....		09/20/2023	Paydown		103,262	103,262	103,262	103,262	0	0	0	0	0	103,262	0	0	0	7,332	09/20/2049	2.B FE .....
69375H-AC-8	Pacefunding SERIES 20191A CLASS AB 4.430% 09/20/49 .....		09/20/2023	Paydown		504,384	504,384	504,384	504,384	0	0	0	0	0	504,384	0	0	0	16,636	09/20/2049	1.A FE .....
69375H-AD-6	Pacefunding SERIES 20191A CLASS BB 7.100% 09/20/49 .....		09/20/2023	Paydown		132,813	132,813	132,813	132,813	0	0	0	0	0	132,813	0	0	0	9,430	09/20/2049	2.B FE .....
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890% 09/22/53 .....		09/19/2023	Paydown		1,038,199	1,038,199	1,038,199	1,038,199	0	0	0	0	0	1,038,199	0	0	0	38,014	09/22/2053	1.A FE .....
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890% 09/22/53 .....		09/19/2023	Paydown		700,727	700,727	700,727	700,727	0	0	0	0	0	700,727	0	0	0	27,382	09/22/2053	1.A FE .....
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	2.B FE .....
724060-AA-6	PIPELINE FUNDING CO LLC 7.500% 01/15/30 .....		07/15/2023	Redemption	100.0000	99,000	99,000	125,392	121,035	0	(1,460)	0	(1,460)	0	119,575	0	(20,575)	(20,575)	7,425	01/15/2030	2.B FE .....
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48 .....		09/05/2023	Paydown		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,487	09/05/2048	2.B FE .....
72703P-AE-3	Planet Fitness Master Issuer SERIES 20221A CLASS A2II 4.008% 12/05/51 .....		09/05/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	225	12/05/2051	2.B FE .....
74922T-AA-4	Residential Accredit Loans I SERIES 2007QH4 CLASS A1 5.814% 05/25/37 .....		09/25/2023	Paydown		7,345	7,345	6,941	7,045	0	300	0	300	0	7,345	0	0	0	208	05/25/2037	1.A FM .....
74938W-AB-7	Woodward Capital Management SERIES 20222 CLASS A2 2.500% 02/25/52 .....		09/01/2023	Paydown		70,841	70,841	67,000	67,484	0	3,357	0	3,357	0	70,841	0	0	0	1,191	02/25/2052	1.A .....
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	2.B FE .....
750731-AA-9	Raiders FC CTL 3.744% 02/10/49 .....		09/10/2023	Redemption	100.0000	21,317	21,317	21,317	21,317	0	0	0	0	0	21,317	0	0	0	532	02/10/2049	2.A .....
75973L-AA-6	Renew 2017-1 SERIES 20171A CLASS A 3.670% 09/20/52 .....		09/20/2023	Paydown		35,242	35,242	35,233	35,233	0	9	0	9	0	35,242	0	0	0	942	09/20/2052	1.A FE .....
75974@-AA-0	RENEWABLE ENGY 4.110% 03/31/35 .....		09/30/2023	Various		413,379	413,379	413,379	413,379	0	0	0	0	0	413,379	0	0	0	16,990	03/31/2035	2.B PL .....
771196-BN-1	ROCHE HLDGS 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	1.C FE .....
78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 20055 CLASS A5 6.369% 10/25/40 .....		07/25/2023	Paydown		86,846	86,846	84,128	84,626	0	2,220	0	2,220	0	86,846	0	0	0	3,661	10/25/2040	1.A FE .....
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29 .....		09/30/2023	Redemption	100.0000	126,185	126,185	126,185	126,185	0	0	0	0	0	126,185	0	0	0	3,467	05/31/2029	1.D PL .....

EO5.12

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
80285V-AD-1	Santander Drive Auto Receivab SERIES 20214 CLASS B 0.880% 06/15/26 .....		09/15/2023	Paydown .....		667,292	667,292	656,552	0	0	10,739	0	10,739	0	667,292	0	0	0	2,438	06/15/2026	1.A FE ...
80286M-AC-2	Santander Drive Auto Receivab SERIES 20222 CLASS A3 2.980% 10/15/26 .....		09/15/2023	Paydown .....		92,617	92,617	91,379	0	0	1,237	0	1,237	0	92,617	0	0	0	1,147	10/15/2026	1.A FE ...
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 5.618% 05/20/35 .....		09/20/2023	Paydown .....		37,401	37,401	33,929	34,824	0	2,577	0	2,577	0	37,401	0	0	0	1,127	05/20/2035	1.A FM ..
81744Y-AB-2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2 2.500% 04/25/43 .....		09/01/2023	Paydown .....		20,979	20,979	18,816	19,292	0	1,687	0	1,687	0	20,979	0	0	0	347	04/25/2043	1.A .....
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2 3.000% 05/25/43 .....		09/01/2023	Paydown .....		11,758	11,758	11,046	11,201	0	557	0	557	0	11,758	0	0	0	235	05/25/2043	1.A .....
82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47 .....		09/01/2023	Paydown .....		119,675	119,675	114,569	115,072	0	4,603	0	4,603	0	119,675	0	0	0	2,640	04/25/2047	1.A .....
83546D-AA-7	Sonic Capital LLC SERIES 20201A CLASS A2I 4.336% 01/20/50 .....		09/20/2023	Paydown .....		5,000	5,000	4,880	4,887	0	113	0	113	0	5,000	0	0	0	144	01/20/2050	2.B FE ...
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	2.B FE ...
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30 .....		08/15/2023	Redemption 100.0000 .....		188,814	188,814	196,587	194,706	0	(421)	0	(421)	0	194,285	0	(5,471)	(5,471)	6,372	02/15/2030	1.G FE ..
84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36 .....		09/30/2023	Redemption 100.0000 .....		24,626	24,626	24,626	24,626	0	0	0	0	0	24,626	0	0	0	711	06/30/2036	2.C PL ...
848609-AA-1	SPIRITS NEWCO No. R-43 5.300% 06/30/36 .....		09/30/2023	Various .....		64,152	64,152	64,152	64,152	0	0	0	0	0	64,152	0	0	0	2,550	06/30/2036	2.C PL ...
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	3.B FE ...
86744T-AA-4	Helios Issuer VI, LLC SERIES 2021B CLASS A 1.620% 07/20/48 .....		09/20/2023	Paydown .....		7,737	7,737	6,274	0	0	1,463	0	1,463	0	7,737	0	0	0	20	07/20/2048	1.D FE ...
86745J-AA-5	Helios Issuer LLC SERIES 20181A CLASS A 4.870% 07/20/48 .....		07/20/2023	Paydown .....		241,588	241,588	241,556	241,538	0	49	0	49	0	241,588	0	0	0	11,765	07/20/2048	1.G FE ...
86745L-AA-0	Helios Issuer LLC SERIES 2019AA CLASS A 3.750% 06/20/46 .....		09/20/2023	Paydown .....		231,979	231,979	231,913	231,919	0	59	0	59	0	231,979	0	0	0	5,948	06/20/2046	1.F FE ...
86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55 .....		07/30/2023	Paydown .....		51,103	51,103	51,085	51,085	0	18	0	18	0	51,103	0	0	0	1,284	02/01/2055	1.G FE ...
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50 .....		09/20/2023	Paydown .....		69,896	69,896	67,031	0	0	2,866	0	2,866	0	69,896	0	0	0	206	08/22/2050	1.D FE ...
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50 .....		09/20/2023	Paydown .....		4,316	4,316	4,152	0	0	164	0	164	0	4,316	0	0	0	19	05/20/2050	1.D FE ...
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49 .....		07/30/2023	Paydown .....		92,004	92,004	90,647	90,769	0	1,235	0	1,235	0	92,004	0	0	0	3,664	04/30/2049	1.G FE ...
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 20192 CLASS A 3.610% 01/30/55 .....		07/30/2023	Paydown .....		57,923	57,923	57,895	57,897	0	27	0	27	0	57,923	0	0	0	1,568	01/30/2055	1.F FE ...
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48 .....		08/20/2023	Paydown .....		175,617	175,617	175,567	175,566	0	51	0	51	0	175,617	0	0	0	7,481	11/20/2048	1.F FE ...
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53 .....		09/10/2023	Redemption 100.0000 .....		2,324	2,324	2,324	2,324	0	0	0	0	0	2,324	0	0	0	77	10/10/2053	1.E FE ...
87289B-AA-2	TCP DLF VIII 2018 CLO LLS Class A-1 Note 7.108% 02/28/30 .....		09/28/2023	Paydown .....		3,069,780	3,069,780	3,069,780	3,069,780	0	0	0	0	0	3,069,780	0	0	0	153,649	02/28/2030	1.A FE ...
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46 .....		08/25/2023	Paydown .....		19,375	19,375	20,614	20,424	0	(1,049)	0	(1,049)	0	19,375	0	0	0	722	05/25/2046	2.B FE ...

EO5.13

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A2II 4.940% 11/25/48		08/28/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	926	11/25/2048	2.B FE ...
87342R-AH-7	Taco Bell Funding LLC SERIES 20211A CLASS A2II 2.294% 08/25/51		08/25/2023	Paydown		793	793	660	0	0	133	0	133	0	793	0	0	0	9	08/25/2051	2.B FE ...
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		09/30/2023	Redemption 100.0000		114,594	114,594	114,594	114,594	0	0	0	0	0	114,594	0	0	0	5,201	12/30/2023	2.B FE ...
88033G-DM-9	Tenet Healthcare Corp 4.250% 06/01/29		07/25/2023	PineBridge		626,500	700,000	602,392	0	0	5,448	0	5,448	0	607,840	0	18,660	18,660	19,503	06/01/2029	3.C FE ...
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	3.C FE ...
89255#-AA-9	VU TRADEMARK 4.920% 07/01/48		09/01/2023	Redemption 100.0000		3,589	3,589	3,589	3,589	0	0	0	0	0	3,589	0	0	0	123	07/01/2048	1.F PL ...
89307#-AA-7	TRANS BAY CABLE 2.930% 06/30/47		09/30/2023	Redemption 100.0000		113,520	113,520	113,520	113,520	0	0	0	0	0	113,520	0	0	0	2,495	06/30/2047	1.E PL ...
90363@-AC-4	USTA NATL TENNIS Series C 3.290% 07/08/36		07/08/2023	Redemption 100.0000		218,855	218,855	218,855	218,855	0	0	0	0	0	218,855	0	0	0	7,200	07/08/2036	1.G FE ..
90380*-AA-9	Ullico Infrastructure 3.860% 03/30/40		09/30/2023	Redemption 100.0000		20,327	20,327	20,327	20,327	0	0	0	0	0	20,327	0	0	0	785	03/30/2040	2.C PL ...
909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		09/01/2023	Redemption 100.0000		110,159	110,159	105,886	107,063	0	262	0	262	0	107,325	0	2,833	2,833	3,856	03/01/2030	1.F FE ...
90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		07/07/2023	Various		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	8,192	01/07/2030	2.C FE ...
90931V-AA-4	UNITED AIR 2018-1 A PTT 3.700% 03/01/30		09/01/2023	Redemption 100.0000		99,130	99,130	99,061	99,083	0	7	0	7	0	99,090	0	40	40	3,668	03/01/2030	2.C FE ...
91845#-AA-2	Verizon Communications Inc Series A1 No. 38 3.812% 05/15/35		09/15/2023	Various		60,219	60,219	60,219	60,219	0	0	0	0	0	60,219	0	0	0	1,531	05/15/2035	2.A .....
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		07/10/2023	Redemption 100.0000		121,920	121,920	121,920	115,196	0	0	0	0	0	121,920	0	0	0	1,189	12/01/2027	2.B PL ...
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		07/10/2023	Redemption 100.0000		90,364	90,364	90,364	85,380	0	0	0	0	0	90,364	0	0	0	1,089	12/01/2027	1.G PL ...
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	2.C FE ...
92783#-AA-4	VA INTL GATEWAY No. 62 3.930% 06/30/30		09/30/2023	Redemption 100.0000		63,376	63,376	63,376	63,376	0	0	0	0	0	63,376	0	0	0	1,868	06/30/2030	1.F PL ...
92922F-4M-7	WAMU Mortgage Pass-Through Cer Series 2005-AR13 6.014% 10/25/45		09/25/2023	Paydown		19,015	19,015	18,059	18,243	0	772	0	772	0	19,015	0	0	0	534	10/25/2045	1.A FM ..
933638-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A 5.958% 01/25/47		09/01/2023	Paydown		4,878	4,979	4,842	4,847	0	1	0	1	0	4,848	0	30	30	138	01/25/2047	1.A FM ..
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A2I 3.884% 03/15/48		09/15/2023	Paydown		25,575	25,575	25,521	25,521	0	54	0	54	0	25,575	0	0	0	745	03/15/2048	2.B FE ...
95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A2I 3.783% 06/15/49		09/15/2023	Paydown		2,488	2,488	2,304	1,251	0	187	0	187	0	2,488	0	0	0	71	06/15/2049	2.B FE ...
95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A2I 4.080% 06/15/49		09/15/2023	Paydown		13,654	13,654	13,541	12,500	0	112	0	112	0	13,654	0	0	0	406	06/15/2049	2.B FE ...
95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A2I 2.370% 06/15/51		09/15/2023	Paydown		16,250	16,250	13,531	0	0	2,719	0	2,719	0	16,250	0	0	0	259	06/15/2051	2.B FE ...
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A2II 2.775% 06/15/51		09/15/2023	Paydown		10,500	10,500	8,474	0	0	2,026	0	2,026	0	10,500	0	0	0	90	06/15/2051	2.B FE ...
95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		09/15/2023	Various		18,968	18,968	26,202	25,370	0	(104)	0	(104)	0	25,266	0	(6,298)	(6,298)	1,280	03/15/2057	1.C FE ...

E05.14

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96038#-AA-8 960386-AH-3	WESTIN 4.453% 07/15/47 .....		09/15/2023	Redemption 100.0000 .....		37,164	37,164	37,164	37,164	0	0	0	0	0	37,164	0	0	0	1,108	07/15/2047	1.D FE ...
96042W-AD-9	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	2.C FE ...
	Westlake Automobile Receivabl SERIES 20221A CLASS A3 2.420% 07/15/25 .....		09/15/2023	Paydown 100.0000 .....		190,905	190,905	186,893	0	0	4,012	0	4,012	0	190,905	0	0	0	2,310	07/15/2025	1.A FE ...
96928*-FP-7 97314@-AA-3	KRAFT FOODS GRP 4.470% 01/15/35 .....		09/15/2023	Redemption 100.0000 .....		186,964	186,964	186,964	186,964	0	0	0	0	0	186,964	0	0	0	5,573	01/15/2035	2.C .....
97652P-AA-9	WIND ENERGY TRANSMISSION TEXAS No. 33 3.670% 12/18/34 .....		09/30/2023	Various .....		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	3,058	12/18/2034	1.F PL ...
97653B-AC-5	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.919% 06/20/44 .....		09/01/2023	Paydown .....		2,139	2,139	2,215	2,210	0	(70)	0	(70)	0	2,139	0	0	0	56	06/20/2044	1.A .....
98163Q-AB-5	WINWATER Mortgage Loan Trust Series 2015-A 3.500% 06/20/45 .....		09/01/2023	Paydown .....		5,630	5,630	5,644	5,633	0	(3)	0	(3)	0	5,630	0	0	0	131	06/20/2045	1.A .....
981811-AE-2 00908P-AA-5	World Omni Auto Receivables T SERIES 2022B CLASS A2A 2.770% 10/15/25 ...		09/15/2023	Paydown .....		403,712	403,712	398,255	0	0	5,456	0	5,456	0	403,712	0	0	0	3,699	10/15/2025	1.A FE ...
071734-AN-7	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	2.B FE ...
	AIR CANADA 2017-1AA PTT 3.300% 01/15/30 .....	A...	07/15/2023	Redemption 100.0000 .....		256,000	256,000	241,874	245,909	0	601	0	601	0	246,510	0	9,490	9,490	8,448	01/15/2030	1.F FE ...
	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	5.A FE ...
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	2.C FE ...
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	2.B FE ...
00175L-AS-1 03754Q-AG-9	American Money Management Cor SERIES 201414A CLASS A2R2 7.019% 07/25/29 .....	D...	07/25/2023	Paydown .....		83,363	83,363	79,403	80,004	0	3,359	0	3,359	0	83,363	0	0	0	3,924	07/25/2029	1.A FE ...
04016G-BB-3	Apex Credit CLO LLC SERIES 20152A CLASS CR 7.488% 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	1.A FE ...
04941G-AL-2	ARES CLO Ltd SERIES 201640A CLASS A1 6.440% 01/15/29 .....	D...	07/15/2023	Paydown .....		506,981	506,981	506,981	506,981	0	0	0	0	0	506,981	0	0	0	21,445	01/15/2029	1.A FE ...
04942J-AC-5 04943E-AA-9	Atlas Senior Loan Fund LTD SERIES 20131A CLASS AR 6.468% 11/17/27 ...	D...	08/18/2023	Paydown .....		518,666	518,666	484,953	495,961	0	22,705	0	22,705	0	518,666	0	0	0	22,746	11/17/2027	1.A FE ...
	Atlas Senior Loan Fund LTD SERIES 201810A CLASS A 6.635% 01/15/31 ...	D...	07/17/2023	Paydown .....		56,742	56,742	55,976	0	0	766	0	766	0	56,742	0	0	0	912	01/15/2031	1.A FE ...
	Atlas Senior Loan Fund LTD SERIES 202118A CLASS X 6.438% 01/18/35 ...	D...	07/18/2023	Paydown .....		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	5,660	01/18/2035	1.A FE ...
04965D-A*-7 055451-AU-2	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	2.C .....
10948V-BA-2	BHP Billiton Finance 3.850% 09/30/23 . Brightwood Capital MM CLO Ltd SERIES 20201A CLASS A2R 7.471% 01/15/31 .	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	1.G FE ..
12481Q-AC-9	20201A CLASS A2R 7.471% 01/15/31 . CBAM CLO Management SERIES	D...	07/15/2023	Paydown .....		1,099,927	1,099,927	1,099,927	1,099,927	0	0	0	0	0	1,099,927	0	0	0	42,229	01/15/2031	1.A FE ...
12664B-AG-2	20185A CLASS A 6.602% 04/17/31 .....	D...	07/17/2023	Paydown .....		6,472	6,472	6,388	0	0	84	0	84	0	6,472	0	0	0	103	04/17/2031	1.A FE ...
	CQS 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	1.B FE ...
14889D-AJ-7	Catamaran CLO Ltd SERIES 20141A CLASS A1AR 6.708% 04/22/30 .....	D...	07/22/2023	Paydown .....		154,789	154,789	153,125	0	0	1,664	0	1,664	0	154,789	0	0	0	4,808	04/22/2030	1.A FE ...

EO5.15



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
24823D-AU-0	DENALI CAPITAL CLO XI LTD SERIES 20151A CLASS A2R 7.258% 10/20/28	D....	07/20/2023	Paydown		1,061,309	1,061,309	1,061,021	1,002,920	0	279	0	279	0	1,061,309	0	0	0	49,809	10/20/2028	1.A FE ...
30259A-AA-0	FDL 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	1.A FE ...
34962X-AG-7	Fortress Credit BSL Limited SERIES 20201A CLASS B 7.845% 10/20/33	D....	07/01/2023	ATHENE		0	0	0	0	0	0	0	0	0	0	0	0	0	17,769	10/20/2033	1.C FE ...
36321P-AE-0	GALAXY PIPELINE ASSETS 2.940% 09/30/40	D....	09/30/2023	Redemption 100.0000		292,775	292,775	294,030	293,897	0	(44)	0	(44)	0	293,853	0	(1,078)	(1,078)	8,608	09/30/2040	1.C FE ...
38123H-AN-4	Goldentree Loan Opportunities SERIES 20149A CLASS AR2 6.727% 10/29/29	D....	07/29/2023	Paydown		307,859	307,859	307,859	307,859	0	0	0	0	0	307,859	0	0	0	13,888	10/29/2029	1.A FE ...
38175C-AA-0	Golub Capital Partners CLO Lt SERIES 201421A CLASS AR 7.089% 01/25/31	D....	07/25/2023	Paydown		140,251	140,251	139,058	139,386	0	865	0	865	0	140,251	0	0	0	6,678	01/25/2031	1.A FE ...
38175J-AA-5	Golub Capital Partners CLO Lt SERIES 201317A CLASS A1 7.269% 10/25/30	D....	07/25/2023	Paydown		821,697	821,697	820,464	820,803	0	894	0	894	0	821,697	0	0	0	40,246	10/25/2030	1.A FE ...
46616K-AS-3	JFIN CLO Ltd SERIES 20131A CLASS CR 9.568% 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	2.C FE ...
48249V-AN-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R 6.872% 04/15/29	D....	07/15/2023	Paydown		299,755	299,755	299,755	299,755	0	0	0	0	0	299,755	0	0	0	13,634	04/15/2029	1.A FE ...
48251T-AD-3	KKR Financial CLO Ltd SERIES 20 CLASS D 8.322% 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	2.C FE ...
50188W-AE-8	LCM Ltd Partnership SERIES 20A CLASS AR 6.648% 10/20/27	D....	07/20/2023	Paydown		594,064	594,064	531,687	552,363	0	41,701	0	41,701	0	594,064	0	0	0	26,151	10/20/2027	1.A FE ...
50189G-AK-8	LCM Ltd Partnership SERIES 22A CLASS A1R 6.768% 10/20/28	D....	07/20/2023	Paydown		180,789	180,789	180,789	180,789	0	0	0	0	0	180,789	0	0	0	8,123	10/20/2028	1.A FE ...
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D....	09/15/2023	Paydown		270,885	270,885	270,881	270,881	0	4	0	4	0	270,885	0	0	0	8,471	03/15/2044	2.C
55822B-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X 6.513% 01/22/35	D....	07/22/2023	Paydown		131,579	131,579	131,579	131,579	0	0	0	0	0	131,579	0	0	0	5,692	01/22/2035	1.A FE ...
56576Q-AQ-1	Marathon CLO LTD SERIES 20135A CLASS A2R 7.095% 11/21/27	D....	08/21/2023	Paydown		376,045	376,045	374,402	217,302	0	1,559	0	1,559	0	376,045	0	0	0	15,889	11/21/2027	1.B FE ...
59801T-AN-3	MidOcean Credit CLO SERIES 20165A CLASS B1R 7.238% 07/19/28	D....	07/19/2023	Paydown		154,738	154,738	154,011	154,106	0	632	0	632	0	154,738	0	0	0	7,463	07/19/2028	1.A FE ...
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D....	09/18/2023	Call 100.0000		107,882	107,882	96,015	97,515	0	1,800	0	1,800	0	99,315	0	8,567	8,567	3,499	06/30/2026	4.B FE ...
63152P-AA-6	Nassau 2018-II, LTD SERIES 2018IIA CLASS A 7.087% 10/15/31	D....	07/17/2023	Paydown		7,293	7,293	7,129	0	0	164	0	164	0	7,293	0	0	0	121	10/15/2031	1.A FE ...
66860J-AA-6	Northwoods Capital Ltd SERIES 201811BA CLASS A1 6.688% 04/19/31	D....	07/19/2023	Paydown		1,397	1,397	1,369	0	0	28	0	28	0	1,397	0	0	0	43	04/19/2031	1.A FE ...
675711-AA-3	Octagon Investment Partners 3 SERIES 20171A CLASS A1 6.798% 01/20/31	D....	07/20/2023	Paydown		97,377	97,377	97,397	97,395	0	(18)	0	(18)	0	97,377	0	0	0	4,397	01/20/2031	1.A FE ...
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 6.408% 07/20/29	D....	07/20/2023	Paydown		13,456	13,456	13,457	13,457	0	(1)	0	(1)	0	13,456	0	0	0	568	07/20/2029	1.A FE ...
69915V-AS-9	Parallel Ltd SERIES 20151A CLASS C1R 7.358% 07/20/27	D....	07/20/2023	Paydown		73,279	73,279	73,096	73,124	0	155	0	155	0	73,279	0	0	0	3,622	07/20/2027	1.A FE ...
701631-AA-1	Parliament CLO Ltd SERIES 20212A CLASS A 6.992% 08/20/32	D....	08/20/2023	Paydown		6,434	6,434	5,983	6,079	0	354	0	354	0	6,434	0	0	0	309	08/20/2032	1.A FE ...
77588P-AA-0	Romark CLO Ltd SERIES 20215A CLASS X 6.572% 01/15/35	D....	07/15/2023	Paydown		105,263	105,263	105,263	105,263	0	0	0	0	0	105,263	0	0	0	4,557	01/15/2035	1.A FE ...
85815C-AA-7	Steele Creek CLO Ltd SERIES 20181A CLASS A 6.592% 04/15/31	D....	07/17/2023	Paydown		7,224	7,224	7,112	0	0	112	0	112	0	7,224	0	0	0	115	04/15/2031	1.A FE ...

E05.16

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
863162-AA-1	Stratus CLO SERIES 20211A CLASS A 6.388% 12/29/29	D	07/20/2023	Paydown		542,943	542,943	542,943	542,943	0	0	0	0	0	542,943	0	0	0	22,912	12/29/2029	1.A FE ...
86317Y-AE-2	Stratus CLO SERIES 20222A CLASS C 9.326% 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	1.F FE ...
87190T-AA-1	Symphony Static CLO Ltd SERIES 20211A CLASS A 6.449% 10/25/29	D	07/25/2023	Paydown		407,762	407,762	407,762	407,762	0	0	0	0	0	407,762	0	0	0	17,436	10/25/2029	1.A FE ...
88390A-AT-7	Wind River CLO Ltd SERIES 20142A CLASS AR 6.710% 01/15/31	D	07/15/2023	Paydown		223,718	223,718	190,161	197,336	0	26,382	0	26,382	0	223,718	0	0	0	9,921	01/15/2031	1.A FE ...
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	2.B FE ...
92329F-AP-2	Venture CDO Ltd SERIES 201418A CLASS AR 6.790% 10/15/29	D	07/15/2023	Paydown		502,947	502,947	462,712	473,152	0	29,795	0	29,795	0	502,947	0	0	0	22,610	10/15/2029	1.A FE ...
92558B-AJ-7	Vibrant CLO Ltd SERIES 20177A CLASS A1R 6.648% 09/15/30	D	07/20/2023	Paydown		61,864	61,864	60,998	0	0	866	0	866	0	61,864	0	0	0	1,889	09/15/2030	1.A FE ...
98888B-AN-6	Zais Matrix CDO I SERIES 202014A CLASS A1AR 6.772% 04/15/32	D	07/15/2023	Paydown		126,528	126,528	122,495	122,901	0	3,627	0	3,627	0	126,528	0	0	0	5,669	04/15/2032	1.A FE ...
K3752#-AG-3	COPENHAGEN AIRPORT A/S No. A-29 4.010% 08/22/23	D	08/22/2023	Maturity		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	2.B ...
P0606*-AA-9	AES Mexico 5.620% 11/26/27	D	09/30/2023	Redemption		28,430	28,430	28,430	28,430	0	0	0	0	0	28,430	0	0	0	1,198	11/26/2027	2.C PL ...
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					168,639,933	169,198,140	168,229,004	159,928,546	8,476	361,708	0	370,184	0	168,302,531	0	(635,967)	(635,967)	8,578,807	XXX	XXX
00018K-AC-9	A&R Logistics 11.018% 05/05/25		07/03/2023	Redemption		1,845	1,845	1,831	1,839	0	1	0	1	0	1,840	0	5	5	142	05/05/2025	3.A PL ...
00018K-AD-7	A&R Logistics Term 2 1L 11.545% 05/05/25		07/03/2023	Redemption		104	104	103	103	0	0	0	0	0	103	0	0	0	8	05/05/2025	3.A PL ...
00177@-AB-1	AMCP T/L 1L 11.795% 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	3.A PL ...
00177@-AD-7	AMCP T/L 1L 11.795% 10/05/26		06/30/2023	Redemption		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	354	10/05/2026	3.A PL ...
05602#-AC-1	Barcodes 10.319% 12/23/24		06/30/2023	Redemption		4,873	4,873	4,824	4,852	0	5	0	5	0	4,856	0	16	16	220	12/23/2024	3.B PL ...
07385@-AB-4	BearCom 10.819% 07/05/24		06/30/2023	Redemption		5,714	5,714	5,675	5,699	0	5	0	5	0	5,703	0	11	11	242	07/05/2024	3.C PL ...
07385@-AC-2	BearCom 10.819% 07/05/24		06/30/2023	Redemption		745	745	740	743	0	1	0	1	0	744	0	1	1	32	07/05/2024	3.C PL ...
07385@-AE-8	BearCom 10.819% 07/05/24		06/30/2023	Redemption		300	300	298	299	0	0	0	0	0	299	0	1	1	13	07/05/2024	3.C PL ...
07385@-AF-5	BearCom 10.819% 07/05/24		06/30/2023	Redemption		775	775	770	771	0	2	0	2	0	774	0	1	1	33	07/05/2024	3.C PL ...
09354@-AA-9	Blink Fitness 11.045% 11/08/24		06/30/2023	Redemption		3,620	3,620	3,585	3,605	0	4	0	4	0	3,608	0	11	11	122	11/08/2024	5.C PL ...
09354@-AB-7	Blink Fitness 11.045% 11/08/24		06/30/2023	Redemption		4,240	4,240	4,217	4,230	0	2	0	2	0	4,233	0	7	7	143	11/08/2024	5.C PL ...
09354@-AD-3	Blink Fitness 11.045% 11/08/24		06/30/2023	Redemption		1,642	1,642	1,642	1,642	0	0	0	0	0	1,642	0	0	0	56	11/08/2024	4.B PL ...
10153K-AC-3	Boulder 10.045% 12/29/25		07/03/2023	Various		2,025	2,025	2,006	2,015	0	1	0	1	0	2,017	0	9	9	135	12/29/2025	2.C PL ...
12695#-AA-9	CUA Opco Chesapeake Urolo 10.652% 08/02/24		07/03/2023	Redemption		1,924	1,924	1,901	1,915	0	3	0	3	0	1,918	0	6	6	116	08/02/2024	5.A PL ...
12695#-AB-7	CUA Opco Chesapeake Urolo 10.652% 08/02/24		07/03/2023	Redemption		502	502	497	500	0	1	0	1	0	501	0	1	1	30	08/02/2024	5.B FE ...

EO5.17

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13134M-BT-9	Calpine Corp 7.815% 12/16/27		08/02/2023	Redemption 100.0000		84,413	84,413	83,487	83,706	0	65	0	65	0	83,771	0	642	642	3,680	12/16/2027	3.A FE ...
20007*-AA-9	Comar 10.468% 06/18/24		06/30/2023	Redemption 100.0000		6,429	6,429	6,333	6,378	0	28	0	28	0	6,405	0	24	24	318	06/18/2024	3.B PL ...
20007*-AB-7	Comar 10.468% 06/18/24		06/30/2023	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	62	06/18/2024	3.B PL ...
25460H-AB-8	DIRECTV FINANCING LLC 10.315% 08/02/27		09/30/2023	Redemption 100.0000		78,750	78,750	78,317	78,292	0	58	0	58	0	78,350	0	400	400	5,952	08/02/2027	3.B FE ...
27787#-AA-6	EasyPak 11.295% 11/09/23		06/30/2023	Redemption 100.0000		5,757	5,757	5,703	5,744	0	7	0	7	0	5,751	0	5	5	312	11/09/2023	5.C PL ...
27787#-AC-2	EasyPak 11.295% 11/09/23		06/30/2023	Redemption 100.0000		5,369	5,369	5,321	5,357	0	7	0	7	0	5,364	0	5	5	291	11/09/2023	5.C PL ...
27787#-AD-0	EasyPak 8.300% 11/09/23		06/30/2023	Redemption 100.0000		1,245	1,245	1,234	1,242	0	2	0	2	0	1,244	0	1	1	67	11/09/2023	5.C PL ...
36192*-AA-0	GET 10.069% 02/16/24		09/01/2023	Redemption 100.0000		50,013	50,013	49,763	49,939	0	36	0	36	0	49,975	0	38	38	2,575	02/16/2024	3.B FE ...
39808C-A@-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 8.045% 06/30/24		09/30/2023	Redemption 100.0000		615,383	615,383	608,844	613,508	0	1,053	0	1,053	0	614,561	0	822	822	36,006	06/30/2024	2.A PL ...
40471*-AA-4	FIRMA First Lien Term Loan 11.472% 07/12/24		09/30/2023	Redemption 100.0000		7,500	7,500	7,406	7,487	0	(4)	0	(4)	0	7,483	0	17	17	771	07/12/2024	3.A PL ...
40976#-AC-6	Hancock T/L 1L 10.819% 03/31/25		06/30/2023	Redemption 100.0000		6,061	6,061	6,061	2,694	0	0	0	0	0	6,061	0	0	0	218	03/31/2025	2.B FE ...
43789*-AA-5	Smuckers 10.218% 08/31/23		08/16/2023	Redemption 100.0000		1,188,084	1,188,084	1,179,173	1,186,323	0	1,643	0	1,643	0	1,187,966	0	118	118	67,556	08/31/2023	2.C PL ...
48240#-AA-3	K2 13.319% 12/20/23		08/18/2023	Redemption 100.0000		99,197	99,197	98,453	98,990	0	121	0	121	0	99,112	0	85	85	7,016	12/20/2023	4.A PL ...
59921P-AB-2	MILEAGE PLUS HOLDINGS IN 10.468% 06/20/27		09/21/2023	Redemption 100.0000		250,000	250,000	267,188	261,926	0	(2,385)	0	(2,385)	0	259,541	0	(9,541)	(9,541)	19,649	06/20/2027	2.C FE ...
64108@-AB-1	Net Health T/L1L 11.070% 12/22/25		09/01/2023	Redemption 100.0000		2,289	2,289	2,289	0	0	0	0	0	2,289	0	0	0	0	111	12/22/2025	4.A PL ...
64108@-AF-2	Net Health T/L1L 11.070% 12/22/25 Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		06/30/2023	Redemption 100.0000		5,227	5,227	5,227	5,227	0	0	0	0	0	5,227	0	0	0	279	12/22/2025	4.B FE ...
66706*-AA-6	Prometheus Pegasus Global 11.295% 05/29/25		08/15/2023	Direct-Private Placement Redemption 100.0000		240,503	240,503	240,503	192,693	0	47,810	0	47,810	0	240,503	0	0	0	(1,074)	06/10/2034	2.A PL ...
70559@-AA-4	Prometheus Pegasus Global 11.295% 05/29/25		06/30/2023	Redemption 100.0000		1,592	1,592	1,584	1,588	0	1	0	1	0	1,589	0	3	3	82	05/29/2025	3.A PL ...
70559@-AB-2	Prometheus Pegasus Global 11.295% 05/29/25		06/30/2023	Redemption 100.0000		456	456	456	456	0	0	0	0	0	456	0	0	0	24	05/29/2025	3.A PL ...
73116*-AB-4	ISN Polk 10.569% 12/20/24		06/30/2023	Redemption 100.0000		6,891	6,891	6,742	6,825	0	15	0	15	0	6,840	0	51	51	351	12/20/2024	4.A FE ...
73116*-AC-2	ISN Polk-Hoffman 10.569% 12/20/24		06/30/2023	Redemption 100.0000		425	425	417	421	0	1	0	1	0	422	0	3	3	22	12/20/2024	4.A FE ...
74741*-AA-7	Q-Centrix 10.045% 05/30/25		06/30/2023	Redemption 100.0000		5,441	5,441	5,367	5,404	0	7	0	7	0	5,410	0	31	31	257	05/30/2025	2.B PL ...
74741*-AB-5	Q-Centrix 10.045% 05/30/25		06/30/2023	Redemption 100.0000		1,809	1,809	1,809	1,809	0	0	0	0	0	1,809	0	0	0	86	05/30/2025	2.B PL ...
87297*-AA-7	TLE 10.819% 06/28/24		06/30/2023	Redemption 100.0000		6,101	6,101	6,061	6,093	0	3	0	3	0	6,096	0	5	5	318	06/28/2024	4.C PL ...
87297*-AB-5	TLE 10.819% 06/28/24		06/30/2023	Redemption 100.0000		945	945	939	942	0	1	0	1	0	943	0	2	2	49	06/28/2024	4.C PL ...

EO5.18

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
87758#-AA-5	Taymax 10.771% 07/31/25 .....		06/30/2023	Redemption 100.0000 .....		5,452	5,452	5,414	5,432	0	3	0	3	0	5,435	0	17	17	273	07/31/2025	4.B PL ...		
87758#-AB-7	Taymax 10.771% 07/31/25 .....		06/30/2023	Redemption 100.0000 .....		361	361	360	361	0	0	0	0	0	361	0	0	0	18	07/31/2025	4.B PL ...		
87758@-AA-7	Taymax 10.771% 07/31/25 .....		06/30/2023	Redemption 100.0000 .....		1,055	1,055	1,048	1,052	0	1	0	1	0	1,052	0	3	3	53	07/31/2025	4.B PL ...		
87758@-AD-1	Taymax 10.771% 07/31/25 .....		06/30/2023	Redemption 100.0000 .....		701	701	696	699	0	0	0	0	0	699	0	2	2	35	07/31/2025	4.B PL ...		
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	2,468,245	0	10,129	0	10,129	0	2,478,375	0	1,048	1,048	172,873	08/31/2023	4.A PL ...		
89989#-AD-6	Turbo Buyer Inc Portfolio Group 11.218% 12/02/25 .....		06/30/2023	Redemption 100.0000 .....		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	141	12/02/2025	4.B PL ...		
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	0	0	0	0	0	3,000,000	0	0	0	150,725	10/06/2023	2.B FE ...		
24736C-BS-2	SKYMILES IP LTD 9.295% 10/20/27 .....	D...	07/20/2023	Redemption 100.0000 .....		200,000	200,000	210,625	208,343	0	(747)	0	(747)	0	207,596	0	(7,596)	(7,596)	12,812	10/20/2027	2.B FE ...		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,707,677	8,707,677	8,693,427	8,657,886	0	57,880	0	57,880	0	8,721,421	0	(13,746)	(13,746)	498,937	XXX	XXX		
2509999997. Total - Bonds - Part 4						206,728,719	207,286,926	206,529,506	195,809,117	8,476	119,692	0	128,168	0	206,514,813	0	(759,465)	(759,465)	9,837,861	XXX	XXX		
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2509999999. Total - Bonds						206,728,719	207,286,926	206,529,506	195,809,117	8,476	119,692	0	128,168	0	206,514,813	0	(759,465)	(759,465)	9,837,861	XXX	XXX		
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						206,728,719	XXX	206,529,506	195,809,117	8,476	119,692	0	128,168	0	206,514,813	0	(759,465)	(759,465)	9,837,861	XXX	XXX		

EO5.19

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCS0PP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	06/07/2023	06/07/2024	38,151	8,467,996	221.96	0	79,354	15,002		15,002	(64,352)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	11/07/2022	11/07/2023	9,794	2,105,122	214.94	52,692	0	354		354	(51,610)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	07/07/2023	07/05/2024	19,110	4,098,713	214.48	0	91,542	29,908		29,908	(61,633)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	04/06/2023	04/05/2024	63,126	14,203,981	225.01	0	133,196	6,277		6,277	(126,919)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	02/07/2023	02/07/2024	10,427	2,240,762	214.9	0	57,036	5,698		5,698	(51,338)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	01/06/2023	01/05/2024	19,616	4,502,853	229.55	0	33,936	19		19	(33,917)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	10/07/2022	10/06/2023	40,023	8,652,172	216.18	124,472	0	0		0	(179,052)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	01/06/2023	01/05/2024	2,383	536,675	225.21	0	6,220	18		18	(6,202)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	02/07/2023	02/07/2024	17,346	3,797,039	218.9	0	66,956	3,342		3,342	(63,613)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	06/07/2023	06/07/2024	18,957	4,127,508	217.73	0	59,335	15,775		15,775	(43,560)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	07/07/2023	07/05/2024	10,170	2,218,586	218.15	0	34,985	9,209		9,209	(25,775)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	11/07/2022	11/07/2023	53,528	11,822,194	220.86	169,684	0	27		27	(153,790)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	10/07/2022	10/06/2023	42,885	9,162,809	213.66	168,967	0	0		0	(246,364)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	03/07/2023	03/07/2024	12,092	2,740,773	226.66	0	16,808	435		435	(16,373)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	07/07/2023	07/05/2024	26,692	5,770,543	216.19	0	109,975	32,606		32,606	(77,370)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	02/07/2023	02/07/2024	49,974	11,046,253	221.04	0	158,418	5,156		5,156	(153,262)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	05/05/2023	05/07/2024	7,904	1,698,174	214.85	0	43,472	8,937		8,937	(34,535)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	08/07/2023	08/07/2024	43,342	9,523,104	219.72	0	136,527	36,334		36,334	(100,194)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	07/07/2023	07/05/2024	33,904	7,343,945	216.61	0	134,260	38,896		38,896	(95,364)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	03/07/2023	03/07/2024	15,931	3,398,242	213.31	0	77,584	16,145		16,145	(61,439)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	11/07/2022	11/07/2023	27,938	6,098,307	218.28	112,311	0	108		108	(106,243)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	08/07/2023	08/07/2024	13,765	2,945,710	214	0	72,409	25,750		25,750	(46,659)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170 UK5573	05/05/2023	05/07/2024	11,974	2,685,170	224.25	0	28,139	2,195		2,195	(25,943)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCSQI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2024	44,571	9,983,458	223.99	0	93,599	0	18,940		18,940	(74,659)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	37,441	8,514,458	227.41	0	65,147	0	3,332		3,332	(61,816)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	67,961	15,452,972	227.38	0	144,077	0	189		189	(143,889)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/06/2023	04/05/2024	11,251	2,414,352	214.59	0	61,773	0	10,967		10,967	(50,806)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	9,536	2,076,369	217.74	0	48,824	0	1,306		1,306	(47,518)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/06/2023	04/05/2024	7,349	1,637,872	222.87	0	19,107	0	1,240		1,240	(17,868)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOMZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	58,972	12,996,249	220.38	121,482	0	0	0		0	(165,338)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	11,787	2,731,166	231.71	0	16,620	0	4		4	(16,616)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	2,182	461,471	211.49	0	11,957	0	4,690		4,690	(7,267)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	49,099	10,586,726	215.62	0	187,072	0	57,497		57,497	(129,575)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	7,835	1,648,249	210.37	0	41,917	0	24,403		24,403	(17,514)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	9,522	2,019,616	212.1	0	51,419	0	12,167		12,167	(39,252)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSQS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	50,029	10,826,776	216.41	0	154,590	0	75,356		75,356	(79,234)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSQW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	18,760	3,972,993	211.78	0	88,735	0	49,853		49,853	(38,882)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	18,692	4,076,164	218.07	0	93,086	0	2,290		2,290	(90,796)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	83,454	18,347,362	219.85	351,341	0	0	1,608		1,608	(283,779)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	2,262	485,516	214.64	0	12,667	0	2,649		2,649	(10,018)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/06/2023	04/05/2024	10,396	2,240,026	215.47	0	53,020	0	8,595		8,595	(44,425)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	49,976	10,935,748	218.82	0	194,906	0	27,843		27,843	(167,063)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	36,725	8,000,541	217.85	153,143	0	0	194		194	(146,004)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSQV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	10,604	2,261,727	213.29	0	43,795	0	23,601		23,601	(20,194)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2023	07/05/2024	11,176	2,520,747	225.55	0	18,889	0	2,818		2,818	(16,071)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	33,746	7,561,804	224.08	0	57,368	0	8,822		8,822	(48,547)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	9,645	2,081,198	215.78	0	48,997	0	4,249		4,249	(44,748)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	11,386	2,636,314	231.54	16,168	0	0	0		0	(9,349)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Barclays Low vol index 9LBCSOPK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	05/05/2023	05/07/2024	10,552	2,275,961	215.69	0	54,132	0	10,347		10,347	(43,784)	0	0	0	0	0	0001		
Barclays Low vol index 9LBCSOPH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	05/05/2023	05/07/2024	19,367	4,279,526	220.97	0	61,974	0	7,088		7,088	(54,886)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0ON	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	03/07/2023	03/07/2024	2,387	525,856	220.3	0	6,087	0	504		504	(5,582)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	06/07/2023	06/07/2024	8,118	1,718,824	211.73	0	43,675	0	16,881		16,881	(26,794)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	03/07/2023	03/07/2024	63,426	14,107,211	222.42	0	131,926	0	7,703		7,703	(124,223)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	05/05/2023	05/07/2024	39,334	8,497,324	216.03	0	195,883	0	36,370		36,370	(159,513)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	08/07/2023	08/07/2024	5,665	1,216,899	214.81	0	27,815	0	9,530		9,530	(18,286)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0MY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/07/2022	10/06/2023	12,178	2,734,935	224.58	16,684	0	0	0		0	(20,034)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	04/06/2023	04/05/2024	14,307	3,236,100	226.19	0	27,040	0	1,049		1,049	(25,991)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	01/06/2023	01/05/2024	27,409	6,054,100	220.88	0	106,621	0	1,219		1,219	(105,402)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/07/2022	11/07/2023	11,159	2,560,321	229.44	15,623	0	0	0		0	(10,714)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0ND	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/07/2022	10/06/2023	52,916	11,283,808	213.24	216,432	0	0	2		2	(316,252)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	04/06/2023	04/05/2024	30,339	6,546,853	215.79	0	150,481	0	23,595		23,595	(126,886)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	04/06/2023	04/05/2024	54,913	12,474,037	227.16	0	94,450	0	3,114		3,114	(91,336)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	03/07/2023	03/07/2024	13,833	3,106,062	224.54	0	23,516	0	931		931	(22,585)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	07/07/2023	07/05/2024	4,696	1,006,212	214.27	0	22,916	0	7,570		7,570	(15,346)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/07/2022	11/07/2023	12,309	2,664,406	216.46	58,098	0	0	170		170	(56,227)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	06/07/2023	06/07/2024	13,388	3,028,232	226.19	0	18,609	0	2,282		2,282	(16,328)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	03/07/2023	03/07/2024	47,643	10,394,750	218.18	0	149,123	0	16,887		16,887	(132,236)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	08/07/2023	08/07/2024	20,775	4,467,248	215.03	0	100,136	0	33,939		33,939	(66,196)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	09/07/2023	09/06/2024	9,411	2,095,924	222.71	0	15,810	0	5,830		5,830	(9,981)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	12/07/2022	12/07/2023	10,012	2,169,200	216.66	55,466	0	0	823		823	(46,209)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	12/07/2022	12/07/2023	50,834	11,534,235	226.9	111,326	0	0	19		19	(77,311)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	04/06/2023	04/05/2024	17,176	3,792,633	220.81	0	54,104	0	4,679		4,679	(49,425)	0	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCS0OD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	60,851	13,712,164	225.34	0	128,396	0	1,554		1,554	(126,842)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	16,621	3,591,964	216.11	0	82,108	0	6,740		6,740	(75,368)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	11,411	2,521,260	220.95	0	26,245	0	5,409		5,409	(20,836)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	20,167	4,357,282	216.06	0	76,836	0	11,560		11,560	(65,276)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2024	28,018	6,072,341	216.73	0	115,999	0	36,284		36,284	(79,715)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	13,135	2,776,214	211.36	0	64,493	0	36,620		36,620	(27,873)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	10,146	2,200,160	216.85	0	56,006	0	1,864		1,864	(54,142)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/06/2023	04/05/2024	28,807	6,296,634	218.58	0	111,483	0	12,770		12,770	(98,713)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2023	07/05/2024	8,187	1,759,468	214.91	0	37,742	0	12,053		12,053	(25,689)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	24,966	5,681,013	227.55	0	42,692	0	289		289	(42,403)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/06/2023	04/05/2024	14,684	3,367,041	229.3	0	20,704	0	462		462	(20,243)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2023	07/05/2024	48,124	10,752,345	223.43	0	100,098	0	17,928		17,928	(82,170)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	31,482	6,701,573	212.87	0	153,317	0	55,737		55,737	(97,581)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	9,806	2,089,462	213.08	0	46,873	0	16,843		16,843	(30,030)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	45,809	10,209,910	222.88	146,589	0	0	182		182	(112,483)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	23,997	5,122,400	213.46	0	97,668	0	52,329		52,329	(45,339)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2024	28,336	6,153,446	217.16	0	113,061	0	34,542		34,542	(78,519)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	47,185	10,628,893	225.26	0	100,504	0	6,908		6,908	(93,596)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/05/2023	05/07/2024	12,278	2,818,538	229.56	0	17,435	0	647		647	(16,788)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2023	07/05/2024	45,674	10,010,371	219.17	0	142,960	0	35,165		35,165	(107,795)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/07/2023	03/07/2024	8,961	1,908,603	212.99	0	44,895	0	9,666		9,666	(35,228)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	14,090	2,972,708	210.98	70,591	0	0	38		38	(103,093)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0NE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	11,902	2,536,792	213.14	49,155	0	0	0		0	(71,799)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0QM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2024	8,355	1,809,025	216.52	0	35,262	0	11,141		11,141	(24,121)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCS0OE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2023	02/07/2024	2,661	593,909	223.19	0	6,892	0	140		140	(6,752)	0	0	0	0	0	0001	



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCSQT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	26,722	5,715,301	213.88	0	104,750	0	55,380		55,380	(49,371)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/06/2023	01/05/2024	48,452	10,807,219	223.05	0	154,562	0	912		912	(153,650)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/07/2022	12/07/2023	17,199	3,743,534	217.66	87,543	0	0	918		918	(72,456)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSQQR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/07/2023	09/06/2024	41,321	9,115,826	220.61	0	85,121	0	34,937		34,937	(50,184)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2022	11/07/2023	62,988	14,176,079	225.06	134,164	0	0	1		1	(109,204)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSQH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2024	9,661	2,184,642	226.13	0	16,520	0	2,846		2,846	(13,674)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSQG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2023	07/05/2024	9,450	2,013,606	213.08	0	51,030	0	17,951		17,951	(33,079)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSONA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2022	10/06/2023	2,855	623,189	218.28	7,252	0	0	0		0	(10,193)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	07/14/2023	07/12/2024	15,269	3,984,293	260.94	0	90,842	0	34,155		34,155	(56,687)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/28/2023	02/28/2024	2,979	761,343	255.57	0	9,175	0	5,177		5,177	(3,999)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	12/14/2022	12/14/2023	423,791	108,308,266	255.57	2,480,260	0	0	736,452		736,452	(470,184)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/14/2023	02/14/2024	1,638	415,200	253.48	0	10,958	0	5,682		5,682	(5,276)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	10/14/2022	10/13/2023	7,052	1,771,392	251.19	40,565	0	0	17,886		17,886	(9,641)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/28/2023	02/28/2024	9,621	2,446,813	254.32	0	35,886	0	25,666		25,666	(10,220)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOID	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/12/2023	05/14/2024	21,250	5,489,938	258.35	0	119,234	0	53,595		53,595	(65,639)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/28/2023	02/28/2024	1,179	296,153	251.19	0	4,869	0	2,990		2,990	(1,879)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/14/2023	03/14/2024	13,118	3,290,257	250.82	0	75,676	0	67,704		67,704	(7,972)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/14/2023	04/12/2024	809	207,120	256.02	0	4,743	0	2,449		2,449	(2,294)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	07/14/2023	07/12/2024	30,577	7,978,762	260.94	0	181,916	0	68,396		68,396	(113,519)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	09/14/2023	01/12/2024	1,968	500,502	254.32	0	11,395	0	5,250		5,250	(6,145)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSS0HD	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	02/14/2023	02/14/2024	28,762	7,290,592	253.48	0	156,828	0	99,774		99,774	(57,054)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IW	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/21/2023	01/12/2024	1,218	309,762	254.32	0	10,402	0	3,249		3,249	(7,152)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IJ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	05/19/2023	03/14/2024	1,257	315,281	250.82	0	12,180	0	6,488		6,488	(5,693)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GX	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	01/13/2023	01/12/2024	439,418	111,752,786	254.32	0	2,559,141	0	1,172,242		1,172,242	(1,386,899)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GT	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	12/21/2022	12/21/2023	22,445	5,736,269	255.57	89,556	0	0	39,004		39,004	(24,902)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HL	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	03/14/2023	03/14/2024	372,334	93,388,814	250.82	0	2,147,942	0	1,921,661		1,921,661	(226,281)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HV	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	04/14/2023	04/12/2024	18,631	4,769,909	256.02	0	109,231	0	56,391		56,391	(52,840)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IF	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	05/19/2023	05/14/2024	18,361	4,743,564	258.35	0	109,248	0	46,308		46,308	(62,940)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IU	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/21/2023	05/14/2024	1,801	465,288	258.35	0	12,751	0	4,542		4,542	(8,209)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IN	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/14/2023	06/14/2024	4,630	1,210,884	261.53	0	26,078	0	8,785		8,785	(17,294)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JF	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	07/21/2023	01/12/2024	1,035	263,221	254.32	0	8,425	0	2,761		2,761	(5,664)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GV	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	12/21/2022	12/21/2023	1,140	286,357	251.19	5,985	0	0	2,891		2,891	(1,559)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IG	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	05/19/2023	04/12/2024	5,634	1,442,417	256.02	0	38,593	0	17,053		17,053	(21,540)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JL	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	09/14/2023	09/13/2024	14,632	3,780,616	258.38	0	81,189	0	49,827		49,827	(31,361)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IB	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	05/12/2023	05/14/2024	15,523	4,010,367	258.35	0	87,100	0	39,151		39,151	(47,949)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IV	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/21/2023	03/14/2024	745	186,861	250.82	0	8,500	0	3,845		3,845	(4,655)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JG	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	07/21/2023	12/14/2023	3,772	964,010	255.57	0	26,479	0	6,555		6,555	(19,925)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GJ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	11/14/2022	11/14/2023	276,131	69,993,686	253.48	1,602,858	0	0	562,131		562,131	(349,988)	0	0	0	0	0	0001	

E06.5

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSS0JC	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	07/21/2023	07/12/2024	8,464	2,208,596	260.94	0	50,107	0	18,933		18,933	(31,174)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	08/14/2023	08/14/2024	49,405	12,734,139	257.75	0	273,807	0	168,642		168,642	(105,166)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HF	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	02/14/2023	02/14/2024	7,566	1,917,830	253.48	0	41,254	0	26,246		26,246	(15,008)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IK	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	05/19/2023	12/14/2023	5,790	1,479,750	255.57	0	33,929	0	10,062		10,062	(23,867)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IT	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/21/2023	06/14/2024	9,393	2,456,551	261.53	0	54,198	0	17,822		17,822	(36,375)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GK	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	11/14/2022	11/14/2023	12,236	3,101,581	253.48	67,039	0	0	24,909		24,909	(15,509)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IH	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	05/19/2023	03/14/2024	1,400	351,148	250.82	0	13,180	0	7,226		7,226	(5,955)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JP	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	09/14/2023	05/14/2024	1,644	424,727	258.35	0	8,072	0	4,146		4,146	(3,926)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GR	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	12/14/2022	12/14/2023	50,235	12,838,559	255.57	294,003	0	0	87,297		87,297	(55,734)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JH	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	08/14/2023	08/14/2024	426,705	109,983,214	257.75	0	2,507,617	0	1,456,538		1,456,538	(1,051,079)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GY	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	01/13/2023	01/12/2024	36,356	9,246,058	254.32	0	211,735	0	96,987		96,987	(114,747)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HT	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	04/14/2023	04/12/2024	10,948	2,802,907	256.02	0	64,187	0	33,136		33,136	(31,050)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IX	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	07/14/2023	07/12/2024	379,147	98,934,618	260.94	0	2,255,708	0	848,097		848,097	(1,407,611)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HX	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	04/14/2023	04/12/2024	10,846	2,720,394	250.82	0	90,564	0	55,978		55,978	(34,587)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IP	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/14/2023	06/14/2024	12,733	3,330,061	261.53	0	71,719	0	24,160		24,160	(47,559)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JN	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	09/14/2023	09/13/2024	11,520	2,976,538	258.38	0	63,921	0	39,230		39,230	(24,691)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IR	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/14/2023	06/14/2024	8,736	2,284,726	261.53	0	49,206	0	16,576		16,576	(32,630)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GP	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	12/14/2022	12/14/2023	12,237	3,127,410	255.57	71,618	0	0	21,265		21,265	(13,577)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSS0HA	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	01/13/2023	01/12/2024	26,904	6,842,225	254.32	0	156,687	0	71,772		71,772	(84,915)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JE	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	07/21/2023	04/12/2024	1,056	270,357	256.02	0	8,216	0	3,196		3,196	(5,019)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HH	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	02/28/2023	02/28/2024	3,836	972,349	253.48	0	16,303	0	13,307		13,307	(2,996)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GF	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	10/21/2022	10/20/2023	24,181	6,074,025	251.19	131,545	0	0	61,329		61,329	(33,058)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IA	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	05/12/2023	05/14/2024	465,434	120,244,874	258.35	0	2,765,635	0	1,173,875		1,173,875	(1,591,760)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JK	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	09/14/2023	09/13/2024	459,404	118,700,806	258.38	0	2,706,379	0	1,564,437		1,564,437	(1,141,942)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HY	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	04/14/2023	04/12/2024	1,335	341,186	255.57	0	6,768	0	2,320		2,320	(4,449)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GB	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	10/14/2022	10/13/2023	18,625	4,678,414	251.19	107,136	0	0	47,238		47,238	(25,463)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IM	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	06/14/2023	06/14/2024	332,490	86,956,110	261.53	0	1,991,297	0	630,865		630,865	(1,360,432)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GM	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	11/14/2022	11/14/2023	8,531	2,162,438	253.48	46,740	0	0	17,367		17,367	(10,813)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GU	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	12/21/2022	12/21/2023	6,165	1,562,704	253.48	28,051	0	0	12,550		12,550	(7,814)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HC	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	02/14/2023	02/14/2024	274,820	69,661,374	253.48	0	1,588,281	0	953,339		953,339	(634,942)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JD	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	07/21/2023	05/14/2024	1,152	297,619	258.35	0	7,753	0	2,905		2,905	(4,847)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HO	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	03/14/2023	03/14/2024	46,194	11,586,379	250.82	0	266,487	0	238,413		238,413	(28,074)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HQ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	04/14/2023	04/12/2024	336,474	86,144,073	256.02	0	1,972,701	0	1,018,411		1,018,411	(954,290)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GA	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Credit Suisse FB E58DKGMJYYYJLN Int ..... 8C3868	10/14/2022	10/13/2023	299,398	75,205,784	251.19	1,722,212	0	0	759,348		759,348	(409,314)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IQ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4R0T D8PU41	08/07/2023	08/07/2024	296,991	105,595,150	355.55	0	2,185,820	0	1,075,188		1,075,188	(1,110,632)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HT	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4R0T D8PU41	05/02/2023	05/07/2024	288,846	102,159,053	353.68	0	2,104,477	0	966,621		966,621	(1,137,856)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Global Balanced Index 9BSGS0IB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	06/06/2023	12/28/2023	14,240	4,898,702	344.01	0	235,672	0	83,848		83,848	(151,824)	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	07/28/2023	07/28/2025	1,888	674,564	357.29	0	18,484	0	9,970		9,970	(8,514)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	07/14/2023	07/12/2024	76,151	27,255,204	357.91	0	561,458	0	211,231		211,231	(350,227)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	11/28/2022	11/21/2023	58,992	20,684,955	350.64	421,793	0	0	106,530		106,530	(126,061)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	08/28/2023	04/05/2024	3,040	1,074,792	353.55	0	19,182	0	9,221		9,221	(9,961)	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	09/07/2023	09/05/2025	13,736	4,875,044	354.91	0	133,580	0	84,601		84,601	(48,979)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	03/21/2023	03/21/2024	42,298	14,955,727	353.58	0	308,091	0	120,467		120,467	(187,624)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	09/21/2023	09/20/2024	64,690	22,712,012	351.09	0	467,870	0	352,609		352,609	(115,261)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	06/28/2023	06/21/2024	5,156	1,866,214	361.95	0	39,856	0	9,061		9,061	(30,795)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	05/26/2023	05/28/2024	53,219	18,951,286	356.1	0	388,499	0	151,605		151,605	(236,894)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	12/07/2022	12/07/2023	297,002	104,348,683	351.34	2,128,710	0	0	574,566		574,566	(571,171)	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	08/21/2023	08/21/2025	3,966	1,398,808	352.7	0	38,464	0	27,009		27,009	(11,455)	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	07/21/2023	07/21/2025	396	141,701	357.83	0	3,885	0	2,018		2,018	(1,867)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	02/28/2023	02/28/2024	6,164	2,156,784	349.9	0	30,573	0	21,966		21,966	(8,607)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	05/12/2023	05/14/2024	67,943	24,224,397	356.54	0	496,595	0	176,626		176,626	(319,969)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	06/21/2023	06/14/2024	12,089	4,377,064	362.07	0	89,096	0	20,364		20,364	(68,732)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	05/12/2023	05/07/2024	12,474	4,411,804	353.68	0	106,902	0	41,744		41,744	(65,158)	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	08/07/2023	08/07/2025	7,843	2,788,579	355.55	0	76,684	0	45,748		45,748	(30,936)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	04/21/2023	04/19/2024	52,072	18,266,337	350.79	0	372,632	0	216,060		216,060	(156,572)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0T D8PU41	03/24/2023	03/21/2024	7,666	2,662,632	347.33	0	80,263	0	39,125		39,125	(41,138)	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Global Balanced Index 2BSGS0AG	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	08/28/2023	08/28/2025	2,043	724,121	354.44	0	19,838	0	12,808		12,808	(7,030)	0	0	0	0		0001
Global Balanced Index 9BSGS0GS	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	12/21/2022	12/21/2023	86,436	29,957,853	346.59	611,146	0	0	368,977		368,977	(113,211)	0	0	0	0		0001
Global Balanced Index 9BSGS0GZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	02/14/2023	02/14/2024	50,632	17,681,707	349.22	0	360,713	0	199,752		199,752	(160,960)	0	0	0	0		0001
Global Balanced Index 9BSGS0IM	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	07/07/2023	07/05/2024	265,997	94,059,199	353.61	0	1,937,619	0	1,046,544		1,046,544	(891,074)	0	0	0	0		0001
Global Balanced Index 9BSGS0HS	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/28/2023	04/26/2024	64,932	22,961,254	353.62	0	468,409	0	210,689		210,689	(257,719)	0	0	0	0		0001
Global Balanced Index 9BSGS0IR	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	08/14/2023	08/14/2024	77,482	27,500,686	354.93	0	569,263	0	299,165		299,165	(270,098)	0	0	0	0		0001
Global Balanced Index 9BSGS0HA	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	02/21/2023	02/21/2024	27,290	9,450,800	346.31	0	192,795	0	147,638		147,638	(45,157)	0	0	0	0		0001
Global Balanced Index 9BSGS0GN	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	11/14/2022	11/14/2023	60,761	21,294,300	350.46	436,534	0	0	102,983		102,983	(136,931)	0	0	0	0		0001
Global Balanced Index 9BSGS0IW	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	08/28/2023	08/14/2024	3,829	1,359,027	354.93	0	26,803	0	14,784		14,784	(12,019)	0	0	0	0		0001
Global Balanced Index 9BSGS0HJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	03/24/2023	03/21/2024	4,979	1,717,855	345.02	0	58,653	0	30,806		30,806	(27,847)	0	0	0	0		0001
Global Balanced Index 9BSGS0HI	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	03/24/2023	03/21/2024	16,483	5,708,228	346.31	0	180,654	0	89,173		89,173	(91,481)	0	0	0	0		0001
Global Balanced Index 9BSGS0GK	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	10/21/2022	10/20/2023	55,851	19,327,239	346.05	394,278	0	0	165,707		165,707	(129,729)	0	0	0	0		0001
Global Balanced Index 9BSGS0GL	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	10/28/2022	10/27/2023	64,589	22,513,788	348.57	459,278	0	0	120,886		120,886	(164,253)	0	0	0	0		0001
Global Balanced Index 9BSGS0GW	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	01/20/2023	01/19/2024	39,715	13,908,590	350.21	0	283,738	0	124,785		124,785	(158,953)	0	0	0	0		0001
Global Balanced Index 9BSGS0IA	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/06/2023	10/06/2023	8,246	2,869,938	348.04	0	106,044	0	8,802		8,802	(97,242)	0	0	0	0		0001
Global Balanced Index 9BSGS0IU	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	08/28/2023	02/07/2024	2,847	996,165	349.9	0	21,409	0	10,146		10,146	(11,264)	0	0	0	0		0001
Global Balanced Index 9BSGS0GM	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	11/07/2022	11/07/2023	243,355	84,427,150	346.93	1,730,756	0	0	744,597		744,597	(498,240)	0	0	0	0		0001
Global Balanced Index 9BSGS0HQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/14/2023	04/12/2024	12,513	4,402,824	351.86	0	84,463	0	43,787		43,787	(40,676)	0	0	0	0		0001
Global Balanced Index 9BSGS0JB	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	09/28/2023	09/27/2024	92,719	32,221,707	347.52	0	663,764	0	644,626		644,626	(19,138)	0	0	0	0		0001
Global Balanced Index 9BSGS0IK	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/28/2023	06/28/2024	72,447	26,271,456	362.63	0	543,818	0	122,454		122,454	(421,364)	0	0	0	0		0001

E06.9

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Global Balanced Index 9BSGS0IE	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/06/2023	05/07/2024	2,578	911,787	353.68	0	27,507	0	8,627		8,627	(18,880)	0	0	0	0	0	0001		
Global Balanced Index 9BSGS0HO	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/06/2023	04/05/2024	328,840	116,261,382	353.55	0	2,383,360	0	997,486		997,486	(1,385,873)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	09/14/2023	09/13/2024	65,785	23,389,857	355.55	0	481,832	0	257,203		257,203	(224,628)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IC	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/06/2023	01/05/2024	3,177	1,103,404	347.31	0	44,478	0	13,280		13,280	(31,198)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HX	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	05/19/2023	05/21/2024	49,432	17,790,082	359.89	0	364,696	0	93,998		93,998	(270,698)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IY	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	09/07/2023	09/06/2024	337,887	119,919,475	354.91	0	2,470,338	0	1,367,905		1,367,905	(1,102,433)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IT	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	08/28/2023	08/28/2024	77,824	27,583,939	354.44	0	570,986	0	320,741		320,741	(250,246)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GR	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	12/14/2022	12/14/2023	74,641	26,263,182	351.86	535,766	0	0	142,497		142,497	(138,013)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HP	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/14/2023	04/12/2024	56,098	19,699,374	351.16	0	401,870	0	220,463		220,463	(181,407)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IF	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/07/2023	06/07/2024	279,340	100,249,539	358.88	0	2,075,167	0	629,935		629,935	(1,445,232)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GU	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	01/06/2023	01/05/2024	265,521	92,218,099	347.31	0	1,881,243	0	1,109,860		1,109,860	(771,383)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0ID	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/06/2023	01/26/2024	1,288	450,658	349.89	0	15,804	0	4,356		4,356	(11,448)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IX	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	08/28/2023	08/21/2024	3,918	1,381,879	352.7	0	31,501	0	18,174		18,174	(13,327)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0GX	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	01/27/2023	01/26/2024	46,844	16,390,247	349.89	0	334,360	0	158,428		158,428	(175,932)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IO	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	07/21/2023	07/19/2024	75,589	27,048,012	357.83	0	557,190	0	215,469		215,469	(341,721)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IG	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/14/2023	06/14/2024	40,854	14,792,008	362.07	0	306,197	0	68,818		68,818	(237,379)	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AK	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	09/28/2023	09/26/2025	14,167	4,923,316	347.52	0	134,403	0	125,694		125,694	(8,709)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HF	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	03/07/2023	03/07/2024	231,980	80,573,613	347.33	0	1,635,643	0	1,183,972		1,183,972	(451,671)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HC	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	02/28/2023	02/28/2024	18,362	6,370,329	346.93	0	95,482	0	56,183		56,183	(39,300)	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HV	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	05/12/2023	04/26/2024	5,912	2,090,601	353.62	0	50,252	0	19,183		19,183	(31,069)	0	0	0	0	0	0	0001	

EOG-10

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Global Balanced Index 9BSGS0HM	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	03/24/2023	03/21/2024	14,073	4,975,931	353.58	0	104,562	0	40,081		40,081	(64,482)	0	0	0	0		0001	
Global Balanced Index 9BSGS0GH	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	10/07/2022	10/06/2023	253,878	88,359,699	348.04	1,818,817	0	0	270,986		270,986	(849,543)	0	0	0	0		0001	
Global Balanced Index 9BSGS0GY	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	02/07/2023	02/07/2024	225,021	78,734,848	349.9	0	1,606,191	0	801,887		801,887	(804,304)	0	0	0	0		0001	
Global Balanced Index 9BSGS0GP	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	11/28/2022	11/28/2023	48,515	17,043,805	351.31	349,398	0	0	85,024		85,024	(99,385)	0	0	0	0		0001	
Global Balanced Index 9BSGS0IP	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	07/28/2023	07/26/2024	80,778	28,861,172	357.29	0	594,537	0	245,909		245,909	(348,628)	0	0	0	0		0001	
Global Balanced Index 2BSGS0AA	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	07/14/2023	07/14/2025	2,466	882,606	357.91	0	24,364	0	12,434		12,434	(11,931)	0	0	0	0		0001	
Global Balanced Index 9BSGS0GV	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	01/13/2023	01/12/2024	55,898	19,563,182	349.98	0	399,090	0	173,970		173,970	(225,120)	0	0	0	0		0001	
Global Balanced Index 9BSGS0HL	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	03/24/2023	03/21/2024	12,635	4,412,647	349.24	0	119,780	0	54,782		54,782	(64,997)	0	0	0	0		0001	
Global Balanced Index 9BSGS0GT	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	12/28/2022	12/28/2023	48,124	16,555,137	344.01	337,726	0	0	283,363		283,363	(38,234)	0	0	0	0		0001	
Global Balanced Index 9BSGS0IL	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	06/21/2023	02/07/2024	1,534	536,747	349.9	0	20,218	0	5,467		5,467	(14,752)	0	0	0	0		0001	
Global Balanced Index 9BSGS0IH	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	06/21/2023	06/21/2024	36,677	13,275,240	361.95	0	274,799	0	64,454		64,454	(210,345)	0	0	0	0		0001	
Global Balanced Index 9BSGS0HN	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	03/28/2023	03/28/2024	58,464	20,571,143	351.86	0	421,709	0	204,582		204,582	(217,127)	0	0	0	0		0001	
Global Balanced Index 9BSGS0IS	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	08/21/2023	08/21/2024	74,452	26,259,220	352.7	0	543,565	0	345,347		345,347	(198,217)	0	0	0	0		0001	
Global Balanced Index 2BSGS0AJ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	09/21/2023	09/19/2025	5,898	2,070,729	351.09	0	56,529	0	44,195		44,195	(12,334)	0	0	0	0		0001	
Global Balanced Index 9BSGS0HB	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	02/28/2023	02/28/2024	39,226	13,533,755	345.02	0	274,733	0	242,695		242,695	(32,038)	0	0	0	0		0001	
Global Balanced Index 2BSGS0AI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	09/14/2023	09/12/2025	6,663	2,369,030	355.55	0	64,909	0	39,931		39,931	(24,978)	0	0	0	0		0001	
Global Balanced Index 9BSGS0HG	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	03/14/2023	03/14/2024	80,620	28,155,729	349.24	0	577,193	0	349,549		349,549	(227,643)	0	0	0	0		0001	
Global Balanced Index 2BSGS0AE	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	08/14/2023	08/14/2025	3,790	1,345,185	354.93	0	37,127	0	22,950		22,950	(14,178)	0	0	0	0		0001	
Global Balanced Index 9BSGS0HE	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	02/28/2023	02/28/2024	8,319	2,905,161	349.22	0	43,758	0	32,820		32,820	(10,938)	0	0	0	0		0001	
Global Balanced Index 9BSGS0GI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale O2RNE8IBXP4ROT D8PU41	10/14/2022	10/13/2023	62,167	21,599,924	347.45	440,635	0	0	112,729		112,729	(178,977)	0	0	0	0		0001	

EOG 11



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MSCI EM FLEX OPTION 9MXFS0AW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	45	45,192	1004	0	360,180	0	198,088		198,088	(162,092)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	52	49,909	959.79	0	462,644	0	405,051		405,051	(57,593)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	58	55,273	952.98	648,324	0	0	191,230		191,230	(402,889)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	49	46,856	956.25	0	408,121	0	420,026		420,026	11,905	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	62	62,904	1015	0	544,112	0	275,772		275,772	(268,341)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/21/2023	04/19/2024	48	47,076	980.74	0	390,720	0	211,375		211,375	(179,345)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/21/2022	11/21/2023	47	43,759	931.05	460,788	0	0	181,784		181,784	(336,811)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AK	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/21/2023	03/21/2024	5,503	5,241,332	952.45	0	497,700	0	295,580		295,580	(202,121)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYJLN 8C3868	01/20/2023	01/19/2024	4,713	4,883,799	1036	0	445,672	0	41,685		41,685	(403,986)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AI	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	02/21/2023	02/21/2024	4,803	4,779,898	995.19	0	446,179	0	127,189		127,189	(318,990)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AG	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	10/21/2022	10/20/2023	5,294	4,579,522	865.04	515,293	0	0	475,336		475,336	(313,477)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MWFS0AG	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/19/2023	05/21/2024	5,304	5,183,281	977.24	0	480,978	0	272,513		272,513	(208,465)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CX	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	12/07/2022	12/07/2023	90,375	18,178,028	201.14	472,661	0	0	20,362		20,362	(300,562)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DF	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	06/07/2023	10/06/2023	2,903	573,923	197.7	0	13,180	0	23		23	(13,157)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DB	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	04/06/2023	04/05/2024	89,075	17,871,117	200.63	0	464,972	0	101,207		101,207	(363,765)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DD	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	06/07/2023	06/07/2024	81,600	16,324,080	200.05	0	422,688	0	137,575		137,575	(285,113)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CZ	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	02/07/2023	02/07/2024	70,155	14,188,849	202.25	0	369,015	0	34,170		34,170	(334,845)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DH	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	07/07/2023	07/05/2024	85,886	17,161,741	199.82	0	443,172	0	165,004		165,004	(278,167)	0	0	0	0	0	0001	

EOG 12

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Merrill Lynch GPA index 9GMLS0CY	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	01/06/2023	76,776	15,336,006	199.75	0	396,932	0	47,983		47,983	(348,949)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DI	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	08/07/2023	92,500	18,637,825	201.49	0	482,850	0	156,203		156,203	(326,647)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DA	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	03/07/2023	74,425	14,820,250	199.13	0	383,950	0	94,491		94,491	(289,459)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DE	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	06/07/2023	2,100	413,553	196.93	0	13,293	0	1,101		1,101	(12,192)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DC	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	05/05/2023	97,407	19,475,556	199.94	0	506,516	0	147,299		147,299	(359,217)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CT	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	11/07/2022	83,013	16,347,750	196.93	423,366	0	0	43,511		43,511	(394,890)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0CS	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	10/07/2022	86,177	17,037,193	197.7	442,950	0	0	681		681	(402,006)	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLS0DJ	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	09/07/2023	91,248	18,102,691	198.39	0	467,236	0	248,678		248,678	(218,557)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	05/05/2023	230,914	63,247,345	273.9	0	1,265,409	0	107,957		107,957	(1,157,452)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	01/27/2023	32,304	8,753,415	270.97	0	174,119	0	8,438		8,438	(165,681)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	09/21/2023	47,462	12,327,780	259.74	0	250,125	0	217,133		217,133	(32,992)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	02/14/2023	42,273	11,330,855	268.04	0	225,315	0	27,941		27,941	(197,374)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	09/21/2023	13,682	3,553,763	259.74	0	97,005	0	84,573		84,573	(12,432)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	12/21/2022	44,793	12,095,006	270.02	240,538	0	0	6,938		6,938	(196,897)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	12/07/2022	194,416	52,947,253	272.34	1,063,456	0	0	7,688		7,688	(693,172)	0	0	0	0	0	0001	

EOG 13

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
PIMCO US Fundamental Balanced 9DMSS0EU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/07/2022	12/07/2023	3,482	925,307	265.74	30,502	0	0	508		508	(21,179)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/14/2022	12/14/2023	44,701	12,153,755	271.89	241,832	0	0	2,866		2,866	(167,258)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	09/07/2023	09/06/2024	259,522	68,147,882	262.59	0	1,383,252	0	889,297		889,297	(493,955)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	05/19/2023	05/21/2024	29,676	7,990,857	269.27	0	159,063	0	32,302		32,302	(126,761)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	06/07/2023	06/07/2024	208,444	55,439,851	265.97	0	1,102,669	0	386,765		386,765	(715,904)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	09/28/2023	09/27/2024	71,379	18,445,761	258.42	0	374,740	0	369,541		369,541	(5,199)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	07/28/2023	07/26/2024	54,838	14,684,520	267.78	0	298,319	0	95,900		95,900	(202,419)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	11/07/2022	11/07/2023	166,524	44,252,088	265.74	880,912	0	0	24,300		24,300	(1,012,864)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	07/21/2023	07/21/2025	662	178,131	269.08	0	4,899	0	2,036		2,036	(2,863)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	03/07/2023	03/07/2024	170,504	45,065,912	264.31	0	893,441	0	265,494		265,494	(627,947)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	01/20/2023	01/19/2024	36,537	9,920,161	271.51	0	197,300	0	7,264		7,264	(190,036)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	02/21/2023	02/21/2024	27,412	7,286,658	265.82	0	145,009	0	29,746		29,746	(115,264)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	03/28/2023	03/28/2024	52,126	14,113,115	270.75	0	282,523	0	30,631		30,631	(251,892)	0	0	0	0	0	0001	

E06.14

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
PIMCO US Fundamental Balanced 9DMSS0FZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	07/21/2023	07/19/2024	53,916	14,507,717	269.08	0	294,921	0	78,200		78,200	(216,720)	0	0	0	0	0	0001		
PIMCO US Fundamental Balanced 9DMSS0F1	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	03/14/2023	03/14/2024	41,348	11,114,756	268.81	0	221,212	0	30,882		30,882	(190,330)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	09/14/2023	09/13/2024	41,929	11,008,459	262.55	0	223,482	0	146,012		146,012	(77,470)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	07/28/2023	07/28/2025	1,517	406,222	267.78	0	11,135	0	5,190		5,190	(5,945)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	04/06/2023	04/05/2024	221,129	60,870,180	275.27	0	1,218,421	0	58,173		58,173	(1,160,248)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0ES	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/07/2022	12/07/2023	6,279	1,690,118	269.17	43,325	0	0	420		420	(29,138)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	07/14/2023	07/14/2025	1,760	470,202	267.16	0	12,936	0	6,216		6,216	(6,720)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/28/2023	08/28/2024	48,266	12,727,744	263.7	0	258,223	0	145,315		145,315	(112,908)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/14/2023	08/14/2025	3,383	900,115	266.07	0	24,662	0	13,333		13,333	(11,329)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	06/14/2023	06/14/2024	41,572	11,085,590	266.66	0	220,747	0	72,346		72,346	(148,401)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	06/21/2023	06/21/2024	29,454	7,888,665	267.83	0	156,984	0	45,151		45,151	(111,833)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/21/2023	08/21/2024	51,633	13,582,577	263.06	0	275,720	0	163,799		163,799	(111,921)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	11/28/2022	11/28/2023	29,632	7,995,899	269.84	159,124	0	0	2,129		2,129	(130,681)	0	0	0	0	0	0	0001	

E06.15

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PIMCO US Fundamental Balanced 9DMSS0EI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	10/07/2022	10/06/2023	176,408	47,296,749	268.11	945,547	0	0	0		0	(856,373)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	10/14/2022	10/13/2023	39,207	10,471,798	267.09	208,581	0	0	58		58	(211,049)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	04/28/2023	04/26/2024	38,514	10,548,599	273.89	0	210,286	0	16,396		16,396	(193,890)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	10/21/2022	10/20/2023	34,737	9,250,116	266.29	184,106	0	0	664		664	(201,748)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/28/2022	12/28/2023	37,414	10,028,823	268.05	199,417	0	0	12,371		12,371	(190,607)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	11/14/2022	11/14/2023	36,053	9,700,420	269.06	192,884	0	0	1,675		1,675	(168,246)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	11/21/2022	11/21/2023	29,239	7,870,262	269.17	156,721	0	0	1,956		1,956	(135,683)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0ER	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/07/2022	12/07/2023	5,337	1,440,136	269.84	35,171	0	0	384		384	(23,537)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	09/28/2023	09/26/2025	8,206	2,120,595	258.42	0	58,009	0	55,212		55,212	(2,797)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/14/2023	08/14/2024	48,245	12,836,547	266.07	0	260,523	0	108,994		108,994	(151,529)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	02/07/2023	02/07/2024	185,606	49,961,423	269.18	0	994,848	0	88,733		88,733	(906,115)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	03/21/2023	03/21/2024	26,949	7,278,116	270.07	0	145,255	0	16,904		16,904	(128,351)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/21/2023	08/21/2025	4,066	1,069,602	263.06	0	29,316	0	19,884		19,884	(9,432)	0	0	0	0	0001	

E06.16

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
PIMCO US Fundamental Balanced 9DMSS0FA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	01/13/2023	01/12/2024	33,238	9,027,441	271.6	0	179,485	0	5,547		5,547	(173,938)	0	0	0	0	0	0001		
PIMCO US Fundamental Balanced 2DMSS0AD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/07/2023	08/07/2025	3,131	836,854	267.28	0	23,013	0	11,225		11,225	(11,788)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	04/21/2023	04/19/2024	41,809	11,429,744	273.38	0	227,859	0	18,358		18,358	(209,501)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	01/06/2023	01/05/2024	178,177	48,319,821	271.19	0	962,156	0	28,480		28,480	(933,676)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	05/12/2023	05/14/2024	42,916	11,708,343	272.82	0	233,892	0	25,498		25,498	(208,394)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	04/14/2023	04/12/2024	45,513	12,458,729	273.74	0	248,046	0	17,480		17,480	(230,566)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/28/2023	08/28/2025	5,095	1,343,552	263.7	0	36,837	0	23,973		23,973	(12,864)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0ET	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/07/2022	12/07/2023	4,452	1,197,855	269.06	30,808	0	0	207		207	(20,776)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSS0AH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	09/07/2023	09/05/2025	13,712	3,600,634	262.59	0	98,589	0	69,943		69,943	(28,646)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	06/28/2023	06/28/2024	43,620	11,640,433	266.86	0	237,293	0	77,803		77,803	(159,490)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	02/28/2023	02/28/2024	33,761	8,964,221	265.52	0	177,583	0	40,711		40,711	(136,872)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	07/14/2023	07/12/2024	49,408	13,199,841	267.16	0	268,285	0	89,030		89,030	(179,255)	0	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	07/07/2023	07/05/2024	228,900	60,425,022	263.98	0	1,226,904	0	590,617		590,617	(636,287)	0	0	0	0	0	0	0001	

E06.17

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
PIMCO US Fundamental Balanced 2DMSS0AI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	09/14/2023	09/12/2025	6,691	1,756,722	262.55	0	48,108	0	34,384		34,384	(13,725)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0EL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	10/28/2022	10/27/2023	38,353	10,262,112	267.57	204,038	0	0	806		806	(200,644)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0FS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	05/26/2023	05/28/2024	39,046	10,338,990	264.79	0	205,772	0	81,536		81,536	(124,236)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSS0GB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/07/2023	08/07/2024	219,773	58,740,927	267.28	0	1,193,367	0	423,638		423,638	(769,730)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/14/2023	03/14/2024	32	56,860	1777	0	591,008	0	376,302		376,302	(214,706)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	30	53,070	1769	0	543,540	0	419,153		419,153	(124,387)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/28/2022	11/28/2023	36	65,915	1831	806,544	0	0	134,009		134,009	(449,208)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/07/2023	08/07/2024	30	58,768	1959	0	588,870	0	241,355		241,355	(347,515)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/28/2023	03/28/2024	35	61,342	1753	0	668,255	0	485,745		485,745	(182,510)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	23	45,086	1960	0	440,496	0	170,342		170,342	(270,154)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	14	26,435	1888	0	288,666	0	71,497		71,497	(217,169)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/21/2022	10/20/2023	28	48,783	1742	577,584	0	0	175,494		175,494	(375,346)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	25	46,576	1863	0	467,150	0	269,243		269,243	(197,907)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	16	29,877	1867	0	320,288	0	74,211		74,211	(246,077)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/07/2022	12/07/2023	35	63,242	1807	552,720	0	0	188,956		188,956	(431,750)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/28/2023	03/28/2024	46	80,621	1753	0	878,278	0	638,408		638,408	(239,870)	0	0	0	0	0	0001	

E06.18

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 FLEX Call Option 9RXFS0CQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/06/2023	01/05/2024	22	39,442	1793	0	448,448	0	169,178		169,178	(279,270)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	28	49,891	1782	0	491,932	0	512,238		512,238	20,306	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	45	79,605	1769	0	815,310	0	628,729		628,729	(186,581)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	44	84,968	1931	0	843,392	0	368,001		368,001	(475,391)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/12/2023	05/14/2024	31	53,966	1741	0	562,805	0	509,533		509,533	(53,272)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/28/2023	08/28/2024	30	56,070	1869	0	570,690	0	384,381		384,381	(186,309)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/21/2023	08/21/2024	21	38,976	1856	0	393,666	0	277,795		277,795	(115,871)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/28/2023	09/27/2024	37	66,389	1794	0	676,582	0	657,920		657,920	(18,662)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/28/2023	08/28/2024	28	52,332	1869	0	532,644	0	358,756		358,756	(173,888)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	30	57,933	1931	0	575,040	0	250,910		250,910	(324,130)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	31	57,699	1861	716,627	0	57,793		57,793	(384,679)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/14/2023	02/14/2024	42	81,476	1940	0	891,912	0	129,504		129,504	(762,408)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/14/2023	03/14/2024	34	60,414	1777	0	627,946	0	399,821		399,821	(228,125)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/07/2023	06/07/2024	28	52,877	1888	0	529,816	0	253,261		253,261	(276,555)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/13/2023	01/12/2024	35	66,046	1887	0	728,735	0	125,984		125,984	(602,751)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	28	49,777	1778	0	345,464	0	335,983		335,983	(9,481)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/07/2023	09/06/2024	27	50,106	1856	0	497,043	0	372,025		372,025	(125,018)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/28/2023	09/27/2024	26	46,652	1794	0	475,436	0	462,322		462,322	(13,114)	0	0	0	0	0	0001	

E06.19



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 FLEX Call Option 9RWXS0ES	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/28/2023	06/28/2024	27	50,185	1859	0	491,616	0	303,411		303,411	(188,205)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/28/2023	06/28/2024	36	66,914	1859	0	655,488	0	404,549		404,549	(250,939)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/07/2022	10/06/2023	34	57,873	1702	740,505	0	0	291,514		291,514	(442,085)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/07/2022	11/07/2023	32	57,914	1810	719,296	0	0	111,642		111,642	(419,039)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/07/2023	03/07/2024	21	39,453	1879	0	419,391	0	127,811		127,811	(291,580)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/06/2023	04/05/2024	29	50,879	1754	0	539,313	0	408,296		408,296	(131,017)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/28/2022	10/27/2023	32	59,101	1847	755,840	0	0	43,932		43,932	(416,219)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	45	83,756	1861	1,040,265	0	0	83,893		83,893	(558,405)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/07/2023	02/07/2024	19	37,480	1973	0	387,163	0	39,110		39,110	(348,053)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/28/2023	07/26/2024	27	53,502	1982	0	526,824	0	184,355		184,355	(342,469)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/19/2023	05/21/2024	23	40,796	1774	0	415,288	0	335,894		335,894	(79,394)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	28	54,317	1940	0	594,608	0	86,336		86,336	(508,272)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0EY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	11/21/2022	11/21/2023	2,422	4,454,397	1839	556,450	0	0	73,363		73,363	(304,192)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLS0EK	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	04/14/2023	04/12/2024	4,894	8,716,948	1781	0	916,785	0	620,465		620,465	(296,321)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AE	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/05/2023	05/07/2024	3,121	5,492,585	1760	0	575,539	0	466,418		466,418	(109,121)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AK	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	08/14/2023	08/14/2024	2,898	5,565,580	1920	0	570,291	0	286,581		286,581	(283,710)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0EW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	10/28/2022	10/27/2023	2,984	5,511,209	1847	696,112	0	0	40,966		40,966	(388,124)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RRBS0EE	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	12/21/2022	12/21/2023	2,287	4,063,862	1777	481,607	0	0	180,249		180,249	(272,483)	0	0	0	0	0	0001	

E06.20

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 OTC Call Option 9RWFS0AI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo ..... KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	4,215	7,473,279	1773	0	787,377	0	628,336		628,336	(159,042)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FG	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/27/2023	01/26/2024	3,330	6,365,162	1911	0	643,247	0	109,670		109,670	(533,577)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FK	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	02/28/2023	02/28/2024	2,929	5,556,284	1897	0	603,631	0	147,176		147,176	(456,455)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLSOEE	Fixed Annuity Hedge	N/A	Equity/Inde x.....	BOA/Merrill Lynch ..... EYKN6V0ZCB8VD9 IULB80	12/28/2022	12/28/2023	3,639	6,266,431	1722	756,475	0	0	434,535		434,535	(406,826)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	02/28/2023	02/28/2024	3,218	6,104,514	1897	0	663,190	0	161,697		161,697	(501,493)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BW	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale ..... O2RNE8IBXP4R0T D8PU41	09/14/2023	09/13/2024	3,465	6,467,873	1867	0	635,615	0	466,369		466,369	(169,246)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLSOEG	Fixed Annuity Hedge	N/A	Equity/Inde x.....	BOA/Merrill Lynch ..... EYKN6V0ZCB8VD9 IULB80	12/28/2022	12/28/2023	3,581	6,166,554	1722	744,418	0	0	427,610		427,610	(400,342)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCSOES	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Barclays Bank PLC ..... G5GSEF7VJP5I7O UK5573	12/14/2022	12/14/2023	4,620	8,410,479	1820	998,000	0	0	234,673		234,673	(562,652)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BS	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale ..... O2RNE8IBXP4R0T D8PU41	07/07/2023	07/05/2024	2,349	4,380,086	1865	0	435,261	0	262,723		262,723	(172,538)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RRBS0EC	Fixed Annuity Hedge	N/A	Equity/Inde x.....	RBC Capital Markets ..... ES7IP3U3RHIGC71 XBU11	10/14/2022	10/13/2023	4,078	6,860,827	1682	903,081	0	0	441,264		441,264	(498,062)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FO	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	06/14/2023	06/14/2024	3,213	6,021,483	1874	0	614,379	0	320,467		320,467	(293,912)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FE	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/27/2023	01/26/2024	2,638	5,042,431	1911	0	509,575	0	86,880		86,880	(422,696)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FM	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/12/2023	05/14/2024	4,779	8,319,522	1741	0	865,083	0	785,502		785,502	(79,580)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BO	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale ..... O2RNE8IBXP4R0T D8PU41	04/21/2023	04/19/2024	2,168	3,883,994	1792	0	406,748	0	267,276		267,276	(139,472)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BQ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale ..... O2RNE8IBXP4R0T D8PU41	06/14/2023	06/14/2024	4,296	8,051,134	1874	0	821,467	0	428,486		428,486	(392,980)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FC	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/13/2023	01/12/2024	2,828	5,336,521	1887	0	580,645	0	101,795		101,795	(478,851)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FQ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	07/28/2023	07/26/2024	3,228	6,396,411	1982	0	628,562	0	220,407		220,407	(408,155)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AG	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo ..... KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	3,006	5,329,698	1773	0	561,532	0	448,108		448,108	(113,423)	0	0	0	0	0	0001	

EO6.21

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 OTC Call Option 9RBCS0EQ	Fixed Annuity Hedge	N/A	Equity/Inde	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	12/14/2022	12/14/2023	3,350	6,098,508	1820	723,658	0	170,163		170,163	(407,983)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLS0EI	Fixed Annuity Hedge	N/A	Equity/Inde	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	04/14/2023	04/12/2024	3,210	5,717,492	1781	0	601,324	406,966		406,966	(194,358)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RRBS0EA	Fixed Annuity Hedge	N/A	Equity/Inde	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	10/14/2022	10/13/2023	3,381	5,688,194	1682	748,729	0	365,845		365,845	(412,934)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BU	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale	O2RNE8IBXP4R0T D8PU41	09/14/2023	09/13/2024	2,727	5,090,300	1867	0	500,237	367,038		367,038	(133,199)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AM	Fixed Annuity Hedge	N/A	Equity/Inde	Wells Fargo	KB1H1DSPRFMYM CUFXT09	08/14/2023	08/14/2024	3,430	6,587,281	1920	0	674,982	339,190		339,190	(335,791)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FA	Fixed Annuity Hedge	N/A	Equity/Inde	Morgan Stanley	4PQUHN3JPFQFN F3BB653	11/28/2022	11/28/2023	3,247	5,945,127	1831	732,068	0	120,869		120,869	(405,161)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GO	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	51	201,820	3957	2,240,175	0	1,882,292		1,882,292	255,323	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UQ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	361	1,445,036	4003	0	10,028,580	16,292,396		16,292,396	6,263,816	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MC	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	08/14/2023	08/14/2024	12	53,877	4490	0	479,076	290,564		290,564	(188,512)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HQ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	01/13/2023	01/12/2024	9	35,992	3999	0	352,251	353,396		353,396	1,145	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IK	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	02/28/2023	02/28/2024	22	87,343	3970	0	860,332	1,010,021		1,010,021	149,689	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KQ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	06/14/2023	06/14/2024	26	113,687	4373	0	2,276,820	680,221		680,221	(1,596,599)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RF	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	24	93,083	3878	1,015,440	0	1,144,061		1,144,061	212,068	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SL	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	01/20/2023	01/19/2024	74	293,973	3973	0	2,816,292	3,116,808		3,116,808	300,516	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SWXS0AA	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	09/14/2023	09/12/2025	1	4,505	4505	0	63,130	48,305		48,305	(14,825)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JA	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	03/28/2023	03/28/2024	16	63,540	3971	0	622,384	772,107		772,107	149,723	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XS	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	66	299,398	4536	0	2,461,074	1,300,968		1,300,968	(1,160,106)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LY	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	529900RLNSGA90 UPEH54	08/14/2023	08/14/2024	24	107,753	4490	0	958,152	581,128		581,128	(377,024)	0	0	0	0	0	0001	

E06.22

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0HM	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	01/13/2023	01/12/2024	26	103,976	3999	0	1,017,614	0	1,020,922		1,020,922	3,308	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MG	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	08/28/2023	08/28/2024	11	48,766	4433	0	444,752	0	314,085		314,085	(130,667)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XQ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	162	734,887	4536	0	6,040,818	0	3,193,284		3,193,284	(2,847,534)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0YW	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	12	52,797	4400	0	472,008	0	359,790		359,790	(112,218)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZS	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	68	294,440	4330	0	2,564,552	0	2,492,553		2,492,553	(71,999)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KC	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	05/12/2023	05/14/2024	54	222,700	4124	0	2,075,544	0	2,175,105		2,175,105	99,561	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RD	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	67	259,855	3878	2,834,770	0	0	3,193,837		3,193,837	592,024	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MI	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	08/28/2023	08/28/2024	17	75,366	4433	0	687,344	0	485,404		485,404	(201,940)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KE	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	05/12/2023	05/14/2024	53	218,576	4124	0	2,037,108	0	2,134,825		2,134,825	97,717	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QN	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	57	213,907	3753	2,549,781	0	0	3,109,798		3,109,798	707,945	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0ME	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	08/14/2023	08/14/2024	44	197,548	4490	0	1,756,612	0	1,065,401		1,065,401	(691,211)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MO	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/14/2023	09/13/2024	40	180,204	4505	0	1,601,280	0	1,026,783		1,026,783	(574,497)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZE	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	51	224,388	4400	0	2,006,034	0	1,529,109		1,529,109	(476,925)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RT	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	68	263,734	3878	2,877,080	0	0	3,241,506		3,241,506	600,860	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TB	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	9	37,415	4157	0	274,500	0	275,068		275,068	568	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XI	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/07/2023	07/05/2024	15	65,984	4399	0	554,265	0	394,549		394,549	(159,716)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KM	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	06/14/2023	06/14/2024	50	218,630	4373	0	4,378,500	0	1,308,118		1,308,118	(3,070,383)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RL	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	65	252,099	3878	2,750,150	0	0	3,098,498		3,098,498	574,351	0	0	0	0	0	0001	

E06.23

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50WY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	51	222,650	4366	0	1,990,071	0	1,385,554		1,385,554	(604,517)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/14/2023	08/14/2024	5	22,673	4535	0	184,865	0	108,894		108,894	(75,971)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/28/2023	09/27/2024	12	51,596	4300	0	479,844	0	469,579		469,579	(10,265)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/19/2023	05/21/2024	18	75,456	4192	0	664,758	0	647,902		647,902	(16,856)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/14/2023	02/14/2024	18	74,450	4136	0	720,684	0	567,241		567,241	(153,443)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	55	238,150	4330	0	2,074,270	0	2,016,035		2,016,035	(58,235)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	52	234,282	4505	0	1,975,012	0	1,082,096		1,082,096	(892,916)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/19/2023	05/21/2024	22	92,224	4192	0	812,482	0	791,880		791,880	(20,602)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/28/2023	08/28/2024	30	132,999	4433	0	1,212,960	0	856,596		856,596	(356,364)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	65	281,450	4330	0	2,451,410	0	2,382,587		2,382,587	(68,823)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	28	116,745	4169	0	1,099,616	0	994,771		994,771	(104,845)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	68	271,819	3997	0	2,680,152	0	2,928,784		2,928,784	248,632	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	12	54,436	4536	0	447,468	0	236,540		236,540	(210,928)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	15	59,359	3957	658,875	0	0	553,615		553,615	75,095	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	51	197,800	3878	2,157,810	0	0	2,431,129		2,431,129	450,645	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0NA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/28/2023	09/27/2024	49	210,685	4300	0	1,936,186	0	1,917,447		1,917,447	(18,739)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	16	64,046	4003	0	444,480	0	722,101		722,101	277,621	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	16	63,316	3957	702,800	0	0	590,523		590,523	80,101	0	0	0	0	0	0001	

E06.24

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF00YK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/07/2023	08/07/2024	14	63,258	4518	0	544,026	0	309,491		309,491	(234,535)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	7	29,242	4177	0	270,592	0	198,944		198,944	(71,648)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00VQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/21/2023	04/19/2024	28	115,739	4134	0	1,056,692	0	1,051,192		1,051,192	(5,500)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	61	239,154	3921	0	2,329,295	0	3,127,632		3,127,632	798,336	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00WU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	19	82,948	4366	0	741,399	0	516,187		516,187	(225,212)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	35	157,690	4505	0	3,104,115	0	728,334		728,334	(2,375,781)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00YM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/07/2023	08/07/2024	23	103,924	4518	0	893,757	0	508,450		508,450	(385,307)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00SZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/07/2023	02/07/2024	14	58,296	4164	0	535,738	0	401,881		401,881	(133,857)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/14/2023	04/12/2024	41	169,643	4138	0	1,588,709	0	1,502,162		1,502,162	(86,547)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00UI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	74	296,212	4003	0	2,055,720	0	3,339,715		3,339,715	1,283,995	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/14/2023	04/12/2024	19	78,615	4138	0	736,231	0	696,124		696,124	(40,107)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00TK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	85	339,774	3997	0	3,350,190	0	3,660,979		3,660,979	310,789	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/28/2022	12/28/2023	21	79,448	3783	880,278	0	0	1,194,706		1,194,706	251,951	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	59	265,820	4505	0	2,240,879	0	1,227,762		1,227,762	(1,013,117)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	10	39,206	3921	0	381,852	0	512,726		512,726	130,875	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00WA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/19/2023	05/21/2024	20	83,840	4192	0	738,620	0	719,891		719,891	(18,729)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00UM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	94	376,270	4003	0	2,611,320	0	4,242,341		4,242,341	1,631,021	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00WO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	69	301,233	4366	0	2,692,449	0	1,874,573		1,874,573	(817,876)	0	0	0	0	0	0001	

E06.25

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXFS0QT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/07/2022	11/07/2023	49	186,533	3807	2,077,992	0	0	2,474,951		2,474,951	513,009	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/28/2022	11/28/2023	16	63,423	3964	699,552	0	0	603,359		603,359	83,468	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0VM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/21/2023	04/19/2024	468	1,934,487	4134	0	17,661,852	0	17,569,915		17,569,915	(91,937)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	234	878,144	3753	10,467,522	0	0	12,766,538		12,766,538	2,906,302	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/12/2023	05/14/2024	40	164,963	4124	0	1,537,440	0	1,611,189		1,611,189	73,749	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	38	148,981	3921	0	1,451,036	0	1,948,361		1,948,361	497,324	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS1AE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	46	199,180	4330	0	1,734,844	0	1,686,139		1,686,139	(48,705)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	18	77,940	4330	0	678,852	0	659,793		659,793	(19,059)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	215	859,428	3997	0	8,474,010	0	9,260,125		9,260,125	786,115	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/14/2023	06/14/2024	18	78,707	4373	0	1,576,260	0	470,922		470,922	(1,105,338)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/07/2023	09/06/2024	13	57,865	4451	0	502,840	0	366,444		366,444	(136,396)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	66	255,977	3878	2,792,460	0	0	3,146,167		3,146,167	583,188	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/28/2022	11/28/2023	13	51,531	3964	568,386	0	0	490,229		490,229	67,817	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/28/2023	06/28/2024	47	205,712	4377	0	1,781,488	0	1,272,067		1,272,067	(509,421)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	51	204,146	4003	0	1,416,780	0	2,301,696		2,301,696	884,916	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	97	376,209	3878	4,104,070	0	0	4,623,913		4,623,913	857,109	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	46	200,822	4366	0	1,794,966	0	1,249,716		1,249,716	(545,250)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	35	137,220	3921	0	1,336,481	0	1,794,543		1,794,543	458,062	0	0	0	0	0	0001	

E06.26

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0MU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/14/2023	09/13/2024	34	153,173	4505	0	1,361,088	0	872,765		872,765	(488,323)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/12/2023	05/14/2024	10	41,241	4124	0	384,360	0	402,797		402,797	18,437	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/21/2023	08/21/2024	49	215,589	4400	0	1,927,366	0	1,469,144		1,469,144	(458,222)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/14/2022	12/14/2023	8	32,282	4035	322,824	0	0	266,233		266,233	27,608	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/28/2022	12/28/2023	22	83,231	3783	907,632	0	0	1,251,597		1,251,597	263,949	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	18	77,940	4330	0	678,852	0	659,793		659,793	(19,059)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	11	49,560	4505	0	417,791	0	228,905		228,905	(188,886)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ST	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	323	1,283,153	3973	0	12,292,734	0	13,604,444		13,604,444	1,311,710	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	17	70,881	4169	0	662,031	0	603,968		603,968	(58,063)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0VK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/21/2023	04/19/2024	73	301,747	4134	0	2,754,947	0	2,740,606		2,740,606	(14,341)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0WK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	79	344,890	4366	0	3,082,659	0	2,146,251		2,146,251	(936,408)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	11	49,560	4505	0	417,791	0	228,905		228,905	(188,886)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/14/2023	06/14/2024	7	30,914	4416	0	244,587	0	164,847		164,847	(79,740)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/14/2023	09/13/2024	44	198,224	4505	0	1,761,408	0	1,129,461		1,129,461	(631,947)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/07/2022	11/07/2023	69	262,669	3807	2,926,152	0	0	3,485,135		3,485,135	722,401	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0NC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/28/2023	09/27/2024	17	73,095	4300	0	671,738	0	665,237		665,237	(6,501)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0VG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/06/2023	04/05/2024	46	188,831	4105	0	1,733,464	0	1,769,377		1,769,377	35,913	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	60	232,706	3878	2,538,600	0	0	2,860,152		2,860,152	530,171	0	0	0	0	0	0001	

E06.27



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0GC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/14/2022	10/13/2023	23	82,411	3583	987,298	0	0	1,634,590		1,634,590	421,552	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	55	247,798	4505	0	2,088,955	0	1,144,524		1,144,524	(944,431)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS1AA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	303	1,311,990	4330	0	11,427,342	0	11,106,521		11,106,521	(320,821)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	14	55,617	3973	0	532,812	0	589,666		589,666	56,854	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/07/2023	03/07/2024	14	55,809	3986	0	533,540	0	633,799		633,799	100,259	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0PR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/07/2022	10/06/2023	15	54,595	3640	637,685	0	0	977,600		977,600	250,622	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	210	814,472	3878	8,885,100	0	0	10,010,532		10,010,532	1,855,597	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0YY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/21/2023	08/21/2024	55	241,987	4400	0	2,163,370	0	1,649,039		1,649,039	(514,331)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/27/2023	01/26/2024	29	118,046	4071	0	1,077,756	0	1,007,759		1,007,759	(69,997)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	159	635,577	3997	0	6,266,826	0	6,848,185		6,848,185	581,359	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0WG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	9	40,863	4540	0	250,992	0	156,174		156,174	(94,818)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/28/2023	02/28/2024	31	123,075	3970	0	1,212,286	0	1,423,212		1,423,212	210,926	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/12/2023	05/14/2024	8	33,323	4165	0	286,376	0	298,368		298,368	11,992	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	57	226,439	3973	0	2,169,306	0	2,400,784		2,400,784	231,478	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0VO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/21/2023	04/19/2024	49	202,542	4134	0	1,849,211	0	1,839,585		1,839,585	(9,626)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0WH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	13	56,754	4366	0	507,273	0	353,181		353,181	(154,092)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXFS0AA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/21/2025	1	4,536	4536	0	58,292	0	43,525		43,525	(14,767)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	181	724,519	4003	0	5,028,180	0	8,168,764		8,168,764	3,140,584	0	0	0	0	0	0001	

E06.28

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50YG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	44	199,599	4536	0	1,640,716	0	867,312		867,312	(773,404)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	46	208,672	4536	0	1,715,294	0	906,735		906,735	(808,559)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/07/2023	03/07/2024	34	135,537	3986	0	1,295,740	0	1,539,226		1,539,226	243,486	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	60	235,234	3921	0	2,291,110	0	3,076,359		3,076,359	785,249	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/06/2023	01/05/2024	17	66,216	3895	0	674,747	0	807,546		807,546	132,799	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	72	287,808	3997	0	2,837,808	0	3,101,065		3,101,065	263,257	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	156	605,037	3878	6,600,360	0	7,436,395		7,436,395	1,378,443	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/14/2023	04/12/2024	20	82,753	4138	0	1,786,140	0	732,762		732,762	(1,053,378)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/28/2023	04/26/2024	26	108,406	4169	0	1,021,072	0	923,716		923,716	(97,356)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	53	212,152	4003	0	1,472,340	0	2,391,958		2,391,958	919,618	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	50	199,867	3997	0	1,970,700	0	2,153,517		2,153,517	182,817	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/06/2023	01/05/2024	15	58,426	3895	0	595,365	0	712,541		712,541	117,176	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/14/2023	09/13/2024	47	211,740	4505	0	1,881,504	0	1,206,470		1,206,470	(675,034)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	47	206,789	4400	0	1,848,698	0	1,409,179		1,409,179	(439,519)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0VC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/06/2023	04/05/2024	14	57,470	4105	0	527,576	0	538,506		538,506	10,930	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/28/2023	07/26/2024	38	174,125	4582	0	1,498,530	0	680,976		680,976	(817,554)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0YI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	14	63,509	4536	0	522,046	0	275,963		275,963	(246,083)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/12/2023	05/14/2024	62	255,693	4124	0	2,383,032	0	2,497,342		2,497,342	114,310	0	0	0	0	0	0001	

E06.29

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50UU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	56	224,161	4003	0	1,555,680	0	2,527,352		2,527,352	971,672	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/06/2023	04/05/2024	13	53,365	4105	0	489,892	0	500,041		500,041	10,149	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	16	70,396	4400	0	629,344	0	479,721		479,721	(149,623)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/21/2022	11/21/2023	51	201,447	3950	2,385,117	0	0	1,958,154		1,958,154	284,110	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	51	203,864	3997	0	2,010,114	0	2,196,588		2,196,588	186,474	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	103	399,479	3878	4,357,930	0	0	4,909,928		4,909,928	910,126	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	89	333,995	3753	3,981,237	0	0	4,855,649		4,855,649	1,105,388	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/28/2022	12/28/2023	19	71,881	3783	783,864	0	0	1,080,924		1,080,924	227,956	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	75	281,456	3753	3,354,975	0	0	4,091,839		4,091,839	931,507	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	22	96,045	4366	0	858,462	0	597,690		597,690	(260,772)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/13/2023	01/12/2024	10	39,991	3999	0	391,390	0	392,662		392,662	1,272	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0FY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/14/2022	10/13/2023	12	42,997	3583	515,112	0	0	852,830		852,830	219,940	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	66	247,682	3753	2,952,378	0	0	3,600,818		3,600,818	819,726	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	57	213,907	3753	2,549,781	0	0	3,109,798		3,109,798	707,945	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	25	100,072	4003	0	694,500	0	1,128,282		1,128,282	433,782	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/07/2022	10/06/2023	18	65,514	3640	765,222	0	0	1,173,121		1,173,121	300,746	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	20	87,995	4400	0	786,680	0	599,651		599,651	(187,029)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	67	277,121	4136	0	2,682,546	0	2,111,397		2,111,397	(571,149)	0	0	0	0	0	0001	

EOG:30

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50SR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/20/2023	01/19/2024	29	115,206	3973	0	1,103,682	0	1,221,452		1,221,452	117,770	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	20	90,108	4505	0	759,620	0	416,191		416,191	(343,429)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	86	390,125	4536	0	3,206,854	0	1,695,200		1,695,200	(1,511,654)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/14/2023	06/14/2024	48	209,884	4373	0	4,203,360	0	1,255,793		1,255,793	(2,947,567)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	37	147,902	3997	0	1,458,318	0	1,593,603		1,593,603	135,285	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/07/2023	08/07/2024	12	54,221	4518	0	466,308	0	265,278		265,278	(201,030)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	55	238,150	4330	0	2,074,270	0	2,016,035		2,016,035	(58,235)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/14/2023	09/13/2024	18	81,092	4505	0	720,576	0	462,052		462,052	(258,524)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50US	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	54	216,155	4003	0	1,500,120	0	2,437,090		2,437,090	936,970	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	70	305,598	4366	0	2,731,470	0	1,901,741		1,901,741	(829,729)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	67	251,434	3753	2,997,111	0	0	3,655,376		3,655,376	832,146	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/05/2023	05/07/2024	16	66,180	4136	0	605,552	0	620,926		620,926	15,374	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	29	125,570	4330	0	1,093,706	0	1,063,000		1,063,000	(30,706)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0II	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/28/2023	02/28/2024	17	67,493	3970	0	664,802	0	780,471		780,471	115,669	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/05/2023	05/07/2024	12	49,635	4136	0	454,164	0	465,694		465,694	11,530	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	290	1,275,933	4400	0	11,406,860	0	8,694,935		8,694,935	(2,711,925)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	204	815,457	3997	0	8,040,456	0	8,786,351		8,786,351	745,895	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	94	352,759	3753	4,204,902	0	0	5,128,438		5,128,438	1,167,489	0	0	0	0	0	0001	

EOG-31

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50YE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	45	204,135	4536	0	1,678,005	0	887,023		887,023	(790,982)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	78	343,182	4400	0	3,068,052	0	2,338,638		2,338,638	(729,414)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXFS0AC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/07/2023	09/05/2025	1	4,451	4451	0	59,779	0	50,997		50,997	(8,782)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50T1	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	15	59,960	3997	0	591,210	0	646,055		646,055	54,845	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	195	851,310	4366	0	7,609,095	0	5,297,708		5,297,708	(2,311,387)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	59	244,032	4136	0	2,362,242	0	1,859,290		1,859,290	(502,952)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/19/2023	05/21/2024	177	741,980	4192	0	6,536,787	0	6,371,038		6,371,038	(165,749)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/13/2023	01/12/2024	7	28,274	4039	0	256,984	0	251,688		251,688	(5,296)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	334	1,515,138	4536	0	12,454,526	0	6,583,685		6,583,685	(5,870,841)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	97	376,209	3878	4,104,070	0	0	4,623,913		4,623,913	857,109	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	42	189,228	4505	0	1,595,202	0	874,000		874,000	(721,202)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/27/2023	01/26/2024	16	65,129	4071	0	594,624	0	556,005		556,005	(38,619)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/27/2023	01/26/2024	15	61,058	4071	0	557,460	0	521,255		521,255	(36,206)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	52	207,862	3997	0	2,049,528	0	2,239,658		2,239,658	190,130	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/20/2023	01/19/2024	74	293,973	3973	0	2,816,292	0	3,116,808		3,116,808	300,516	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/07/2023	03/07/2024	39	155,468	3986	0	1,486,290	0	1,765,582		1,765,582	279,292	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	76	300,751	3957	3,338,300	0	0	2,804,984		2,804,984	380,482	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	35	138,504	3957	1,537,375	0	0	1,291,769		1,291,769	175,222	0	0	0	0	0	0001	

E06.32

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0HI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/28/2022	12/28/2023	29	109,713	3783	1,215,622	0	0	1,649,832		1,649,832	347,933	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/14/2023	06/14/2024	53	231,747	4373	0	4,641,210	0	1,386,605		1,386,605	(3,254,605)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	32	127,124	3973	0	1,217,856	0	1,347,809		1,347,809	129,953	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/21/2022	10/20/2023	22	82,561	3753	1,068,342	0	0	1,200,273		1,200,273	273,242	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0YU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/21/2023	08/21/2024	12	52,797	4400	0	472,008	0	359,790		359,790	(112,218)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/14/2023	02/14/2024	51	210,943	4136	0	2,041,938	0	1,607,183		1,607,183	(434,755)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/14/2023	04/12/2024	18	74,478	4138	0	697,482	0	659,486		659,486	(37,996)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XG	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/07/2023	07/05/2024	12	52,787	4399	0	443,412	0	315,639		315,639	(127,773)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/14/2022	10/13/2023	33	118,644	3595	1,394,085	0	0	2,305,217		2,305,217	592,075	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	212	842,193	3973	0	8,068,296	0	8,929,233		8,929,233	860,937	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/06/2023	01/05/2024	14	54,531	3895	0	555,674	0	665,038		665,038	109,364	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/14/2022	12/14/2023	9	35,958	3995	384,750	0	0	330,092		330,092	42,840	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	59	233,758	3962	2,579,952	0	0	2,151,907		2,151,907	284,952	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/14/2023	08/14/2024	11	49,387	4490	0	439,153	0	266,350		266,350	(172,803)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UK	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	20	80,057	4003	0	555,600	0	902,626		902,626	347,026	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	6	27,303	4550	0	209,502	0	110,741		110,741	(98,761)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/07/2023	09/06/2024	22	97,925	4451	0	850,960	0	620,136		620,136	(230,824)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	15	65,485	4366	0	585,315	0	407,516		407,516	(177,799)	0	0	0	0	0	0001	

E06.33

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50XK	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/07/2023	07/05/2024	26	114,373	4399	0	960,726	0	683,885		683,885	(276,841)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WW	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	370	1,615,305	4366	0	14,437,770	0	10,052,061		10,052,061	(4,385,709)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	199	746,797	3753	8,901,867	0	0	10,857,013		10,857,013	2,471,599	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SP	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	01/20/2023	01/19/2024	79	313,836	3973	0	3,006,582	0	3,327,403		3,327,403	320,821	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZO	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/07/2023	09/06/2024	12	53,414	4451	0	464,160	0	338,256		338,256	(125,904)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IY	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	52	203,869	3921	0	1,985,629	0	2,666,178		2,666,178	680,549	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PP	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	10/07/2022	10/06/2023	18	65,514	3640	765,222	0	0	1,173,121		1,173,121	300,746	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KS	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	06/28/2023	06/28/2024	17	74,407	4377	0	647,343	0	460,109		460,109	(187,234)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XY	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	29	131,554	4536	0	1,081,381	0	571,637		571,637	(509,744)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KW	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	06/28/2023	06/28/2024	27	118,175	4377	0	2,417,391	0	730,762		730,762	(1,686,629)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XC	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	46	200,822	4366	0	1,794,966	0	1,249,716		1,249,716	(545,250)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HA	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	12/14/2022	12/14/2023	14	55,934	3995	598,500	0	0	513,476		513,476	66,640	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RN	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	53	205,557	3878	2,242,430	0	0	2,526,468		2,526,468	468,317	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JI	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	04/14/2023	04/12/2024	50	206,882	4138	0	4,465,350	0	1,831,905		1,831,905	(2,633,445)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MY	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/28/2023	09/27/2024	19	81,694	4300	0	759,753	0	743,500		743,500	(16,253)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XW	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	70	317,544	4536	0	2,610,230	0	1,379,814		1,379,814	(1,230,416)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GK	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	60	237,435	3957	2,635,500	0	0	2,214,461		2,214,461	300,380	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FO	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4ROT D8PU41	02/21/2023	02/21/2024	59,364	237,298,092	3997	0	23,912,270	0	25,568,281		25,568,281	1,656,010	0	0	0	0	0	0001	

E06.34

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SSGS0GG	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/28/2023	06/28/2024	1,332	5,829,978	4377	0	504,140	0	360,509		360,509	(143,631)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FS	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	03/07/2023	03/07/2024	1,257	5,010,867	3986	0	492,573	0	569,061		569,061	76,488	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	615	2,737,451	4451	0	32,855	0	15,983		15,983	(16,872)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GD	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank G5GSEF7VJP5I7O PLC	12/07/2022	12/07/2023	1,272	5,003,946	3934	553,059	0	0	526,109		526,109	83,813	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CC	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/07/2023	03/07/2024	255	1,016,524	3986	0	42,957	0	71,748		71,748	28,791	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCM0AH	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank G5GSEF7VJP5I7O PLC	02/07/2023	02/07/2024	489	2,036,196	4164	0	107,375	0	107,114		107,114	(260)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BN	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	03/07/2023	03/07/2024	437	1,742,044	3986	0	7,147	0	3,294		3,294	(3,852)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	05/05/2023	05/07/2024	4,966	20,540,618	4136	0	1,903,629	0	1,927,198		1,927,198	23,569	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BZ	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	02/21/2023	02/21/2024	228	911,394	3997	0	23,781	0	28,255		28,255	4,474	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	231	1,028,213	4451	0	4,107	0	1,170		1,170	(2,936)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BM	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	10/07/2022	10/06/2023	634	2,307,544	3640	154,373	0	0	319,528		319,528	132,964	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/28/2023	09/27/2024	5,054	21,730,684	4300	0	2,024,821	0	1,977,710		1,977,710	(47,111)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VE	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	07/14/2023	07/12/2024	20,101	90,563,447	4505	0	7,639,445	0	4,182,924		4,182,924	(3,456,522)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AP	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	11/07/2022	11/07/2023	703	2,676,180	3807	31,579	0	0	7,328		7,328	(12,551)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AO	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	07/28/2023	07/26/2024	1,339	6,135,606	4582	0	269,353	0	37,598		37,598	(231,755)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HL	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/07/2023	09/06/2024	1,208	5,376,977	4451	0	482,502	0	340,511		340,511	(141,991)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AI	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	10/21/2022	10/20/2023	7,774	29,173,879	3753	1,969,232	0	0	3,211,176		3,211,176	1,442,042	0	0	0	0	0	0001	

E06.35



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SRBA0BZ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	04/14/2023	04/12/2024	254	1,050,961	4138	0	53,284	0	55,561		55,561	2,277	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LH	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	11/28/2022	11/28/2023	2,084	8,260,851	3964	917,499	0	0	785,874		785,874	108,717	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KO	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	08/07/2023	08/07/2024	5,230	23,631,441	4518	0	2,128,024	0	1,156,171		1,156,171	(971,854)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VA	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	07/07/2023	07/05/2024	1,285	5,652,651	4399	0	498,385	0	337,997		337,997	(160,388)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CY	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	06/14/2023	06/14/2024	256	1,119,383	4373	0	46,176	0	27,827		27,827	(18,350)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	04/06/2023	04/05/2024	1,715	7,040,109	4105	0	656,044	0	659,670		659,670	3,626	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	07/14/2023	07/12/2024	407	1,833,706	4505	0	55,766	0	21,330		21,330	(34,436)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HF	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	08/21/2023	08/21/2024	58,361	256,774,977	4400	0	24,045,438	0	17,498,106		17,498,106	(6,547,332)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BF	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	10/07/2022	10/06/2023	641	2,333,022	3640	89,584	0	0	260,237		260,237	137,653	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	10/07/2022	10/06/2023	1,379	5,019,091	3640	586,245	0	0	898,741		898,741	230,405	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	09/07/2023	09/06/2024	488	2,172,156	4451	0	98,750	0	56,345		56,345	(42,404)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GR	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	06/28/2023	06/28/2024	5,293	23,166,720	4377	0	2,003,313	0	1,432,564		1,432,564	(570,749)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	12/07/2022	12/07/2023	4,733	18,619,243	3934	2,057,885	0	0	1,957,604		1,957,604	311,860	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CN	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	10/21/2022	10/20/2023	902	3,520,380	3903	327,670	0	0	358,667		358,667	59,138	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UM	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	11/21/2022	11/21/2023	8,173	32,282,860	3950	3,599,633	0	0	3,138,038		3,138,038	455,301	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FL	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	12/21/2022	12/21/2023	84,164	326,425,024	3878	35,476,085	0	0	40,120,307		40,120,307	7,436,879	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BP	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	12/07/2022	12/07/2023	389	1,530,295	3934	93,905	0	0	108,999		108,999	49,059	0	0	0	0	0	0001	

E06.36

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0ZN	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	06/14/2023	06/14/2024	2,187	9,562,854	4373	0	836,405	0	572,171		572,171	(264,235)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BQ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	UBS 5493001KJTIIGC8Y 1R12	12/07/2022	12/07/2023	1,016	3,996,863	3934	76,761	0	0	36,137		36,137	(4,182)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZV	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	07/28/2023	07/26/2024	5,887	26,975,588	4582	0	2,324,288	0	1,054,975		1,054,975	(1,269,313)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HX	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo . KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	52,974	229,377,420	4330	0	21,078,016	0	19,417,718		19,417,718	(1,660,297)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AH	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	4,722	21,018,283	4451	0	1,886,072	0	1,331,038		1,331,038	(555,034)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	09/21/2023	09/20/2024	17,968	77,801,440	4330	0	7,149,352	0	6,586,204		6,586,204	(563,148)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BN	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo . KB1H1DSPRFMYM CUFXT09	09/07/2023	09/06/2024	713	3,173,663	4451	0	116,189	0	66,261		66,261	(49,928)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UW	Fixed Annuity Hedge	N/A	Equity/Inde x.....	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	01/13/2023	01/12/2024	5,565	22,254,936	3999	0	2,162,506	0	2,185,165		2,185,165	22,660	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	07/28/2023	07/26/2024	3,045	13,952,890	4582	0	1,202,218	0	545,677		545,677	(656,541)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DY	Fixed Annuity Hedge	N/A	Equity/Inde x.....	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	12/14/2022	12/14/2023	457	1,825,861	3995	107,724	0	0	103,283		103,283	44,029	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AN	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo . KB1H1DSPRFMYM CUFXT09	06/28/2023	06/28/2024	1,389	6,079,459	4377	0	270,536	0	142,434		142,434	(128,102)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FT	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	11/21/2022	11/21/2023	1,695	6,695,148	3950	745,452	0	0	650,798		650,798	94,425	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BQ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	06/14/2023	06/14/2024	297	1,298,659	4373	0	19,869	0	9,242		9,242	(10,627)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GT	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo . KB1H1DSPRFMYM CUFXT09	07/07/2023	07/05/2024	4,766	20,965,396	4399	0	1,848,484	0	1,253,613		1,253,613	(594,871)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HR	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo . KB1H1DSPRFMYM CUFXT09	09/14/2023	09/13/2024	1,591	7,167,614	4505	0	626,802	0	408,403		408,403	(218,399)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMS0CC	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	06/21/2023	06/21/2024	426	1,859,784	4366	0	12,644	0	1,334		1,334	(11,310)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BA	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo . KB1H1DSPRFMYM CUFXT09	04/06/2023	04/05/2024	285	1,169,931	4105	0	25,972	0	31,830		31,830	5,858	0	0	0	0	0	0001	

E06.37

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SRBS0KE	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	04/21/2023	04/19/2024	1,398	5,778,661	4134	0	545,506	0	524,845		524,845	(20,661)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BN	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	08/07/2023	08/07/2024	659	2,977,652	4518	0	19,945	0	3,242		3,242	(16,704)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCM0AG	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	02/07/2023	02/07/2024	242	1,007,688	4164	0	59,215	0	56,213		56,213	(3,002)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CT	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	10/21/2022	10/20/2023	11,216	42,090,844	3753	4,985,308	0	0	6,119,209		6,119,209	1,393,038	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BT	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	11/07/2022	11/07/2023	643	2,447,772	3807	155,014	0	0	244,332		244,332	111,611	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	02/21/2023	02/21/2024	6,827	27,289,840	3997	0	1,498,185	0	1,967,380		1,967,380	469,195	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBM0AZ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	01/06/2023	01/05/2024	653	2,543,487	3895	0	106,060	0	154,780		154,780	48,720	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	04/28/2023	04/26/2024	5,495	22,911,293	4169	0	2,111,524	0	1,952,237		1,952,237	(159,286)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BV	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	11/28/2022	11/28/2023	1,230	4,875,646	3964	295,852	0	0	297,923		297,923	135,242	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JN	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	12/07/2022	12/07/2023	6,424	25,271,502	3934	2,793,124	0	0	2,657,014		2,657,014	423,281	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BP	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	12/07/2022	12/07/2023	394	1,549,964	3934	51,709	0	0	65,268		65,268	30,482	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	01/06/2023	01/05/2024	3,306	12,877,134	3895	0	1,332,064	0	1,570,440		1,570,440	238,376	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBM0AY	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	01/06/2023	01/05/2024	575	2,239,671	3895	0	106,835	0	163,258		163,258	56,423	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	09/28/2023	09/27/2024	5,721	24,598,584	4300	0	2,292,046	0	2,238,717		2,238,717	(53,329)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBSC0AC	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	08/07/2023	08/07/2025	70	316,291	4518	0	44,450	0	31,868		31,868	(12,582)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSA0BO	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	05/05/2023	05/07/2024	489	2,022,626	4136	0	101,536	0	117,725		117,725	16,189	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CW	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	06/07/2023	06/07/2024	792	3,379,876	4268	0	66,897	0	39,203		39,203	(27,694)	0	0	0	0	0	0001	

E06.38

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 OTC Call Option 9SUBM0BI	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y	10/28/2022	10/27/2023	530	2,067,562	3901	43,457	0	0	0		0	(23,221)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRBA0BV	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/14/2023	03/14/2024	408	1,599,070	3919	0	88,297	0	157,872		157,872	69,575	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	07/21/2023	07/19/2024	289	1,311,002	4536	0	14,836	0	2,117		2,117	(12,719)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	02/07/2023	02/07/2024	5,200	21,652,800	4164	0	2,016,704	0	1,492,700		1,492,700	(524,003)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/13/2023	01/12/2024	271	1,083,753	3999	0	14,426	0	611		611	(13,815)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	12/07/2022	12/07/2023	344	1,353,268	3934	6,766	0	0	0		0	(1,866)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/06/2023	01/05/2024	563	2,192,930	3895	0	25,421	0	5,818		5,818	(19,603)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AY	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	01/27/2023	01/26/2024	429	1,746,270	4071	0	43,153	0	8,523		8,523	(34,630)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	11/07/2022	11/07/2023	928	3,532,710	3807	33,204	0	0	2,409		2,409	(15,756)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EC	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	08/28/2023	08/28/2024	1,269	5,625,870	4433	0	264,980	0	131,275		131,275	(133,705)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AM	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	06/07/2023	06/07/2024	403	1,719,811	4268	0	79,282	0	65,694		65,694	(13,589)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	03/14/2023	03/14/2024	456	1,787,196	3919	0	11,428	0	7,007		7,007	(4,421)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/20/2023	01/19/2024	5,377	21,360,724	3973	0	2,068,375	0	2,264,740		2,264,740	196,364	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	748	3,329,453	4451	0	132,459	0	75,231		75,231	(57,228)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	5,951	24,946,473	4192	0	2,276,497	0	2,142,036		2,142,036	(134,461)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CV	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	05/26/2023	05/28/2024	345	1,450,880	4205	0	61,372	0	38,479		38,479	(22,893)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CR	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y	10/21/2022	10/20/2023	2,077	7,794,462	3753	923,189	0	0	1,133,167		1,133,167	257,965	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	06/14/2023	06/14/2024	16,051	70,184,442	4373	0	6,138,610	0	4,199,319		4,199,319	(1,939,291)	0	0	0	0	0	0	0001	

E06.39

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBM0BW	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	02/07/2023	02/07/2024	637	2,652,468	4164	0	46,151	0	11,455		11,455	(34,695)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BL	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	11/07/2022	11/07/2023	545	2,074,706	3807	48,137	0	0	70,338		70,338	26,952	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BK	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	08/07/2023	08/07/2024	519	2,345,070	4518	0	91,698	0	36,135		36,135	(55,563)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	04/06/2023	04/05/2024	6,025	24,732,746	4105	0	2,304,760	0	2,317,499		2,317,499	12,739	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	02/28/2023	02/28/2024	5,644	22,407,527	3970	0	2,202,298	0	2,591,164		2,591,164	388,866	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	04/14/2023	04/12/2024	2,288	9,466,920	4138	0	877,830	0	838,280		838,280	(39,550)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GX	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	07/28/2023	07/26/2024	1,115	5,109,186	4582	0	440,221	0	199,813		199,813	(240,408)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FL	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	11/21/2022	11/21/2023	61,563	243,170,156	3950	27,075,093	0	0	23,637,225		23,637,225	3,429,545	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BF	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	10/14/2022	10/13/2023	395	1,415,313	3583	16,701	0	0	2,198		2,198	(8,605)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KQ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/14/2023	08/14/2024	1,408	6,321,526	4490	0	572,029	0	340,928		340,928	(231,101)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BD	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	04/14/2023	04/12/2024	664	2,747,393	4138	0	46,970	0	32,211		32,211	(14,759)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	11/21/2022	11/21/2023	2,552	10,080,247	3950	1,122,357	0	0	979,845		979,845	142,167	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FT	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	03/14/2023	03/14/2024	1,366	5,353,750	3919	0	521,609	0	701,829		701,829	180,219	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CT	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	03/28/2023	03/28/2024	332	1,318,462	3971	0	20,333	0	12,228		12,228	(8,105)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GB	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	12/07/2022	12/07/2023	2,138	8,410,721	3934	929,592	0	0	884,293		884,293	140,874	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/14/2022	12/14/2023	4,313	17,231,815	3995	1,856,466	0	0	1,581,873		1,581,873	205,298	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HE	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	09/07/2023	09/06/2024	2,909	12,948,366	4451	0	1,161,919	0	819,989		819,989	(341,930)	0	0	0	0	0	0001	

EO6.40

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 OTC Call Option 9SMSS0WT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	02/07/2023	02/07/2024	5,785	24,088,740	4164	0	2,243,583	0	1,660,629		1,660,629	(582,954)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS1GN	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank G5GSEF7VJP5I7O UK5573 PLC	04/21/2023	04/19/2024	6,067	25,078,066	4134	0	2,342,255	0	2,277,707		2,277,707	(64,548)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AX	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	01/13/2023	01/12/2024	286	1,143,740	3999	0	35,277	0	14,479		14,479	(20,798)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KB	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/21/2023	03/21/2024	76,252	305,226,843	4003	0	29,600,325	0	34,413,512		34,413,512	4,813,187	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FV	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank G5GSEF7VJP5I7O UK5573 PLC	11/21/2022	11/21/2023	9,015	35,608,709	3950	3,964,751	0	0	3,461,326		3,461,326	502,207	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CP	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/07/2022	11/07/2023	499	1,899,593	3807	10,248	0	0	0		0	(3,826)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FK	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	12/21/2022	12/21/2023	1,590	6,166,720	3878	672,173	0	0	757,940		757,940	140,495	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GV	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	07/07/2023	07/05/2024	5,656	24,880,461	4399	0	2,193,669	0	1,487,712		1,487,712	(705,957)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/05/2023	05/07/2024	4,906	20,292,443	4136	0	1,880,629	0	1,903,914		1,903,914	23,284	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BT	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	12/28/2022	12/28/2023	266	1,006,337	3783	37,675	0	0	43,231		43,231	6,045	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCM0AI	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank G5GSEF7VJP5I7O UK5573 PLC	03/07/2023	03/07/2024	505	2,013,117	3986	0	111,618	0	179,246		179,246	67,628	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UI	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	11/07/2022	11/07/2023	5,532	21,059,218	3807	2,411,270	0	0	2,794,169		2,794,169	579,177	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FH	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank G5GSEF7VJP5I7O UK5573 PLC	11/07/2022	11/07/2023	1,496	5,694,973	3807	652,072	0	0	755,618		755,618	156,625	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/14/2023	04/12/2024	15,439	63,881,024	4138	0	5,923,433	0	5,656,557		5,656,557	(266,876)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AO	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	11/07/2022	11/07/2023	667	2,539,136	3807	33,010	0	0	11,300		11,300	(10,634)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SUBS0AA	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	09/28/2023	09/26/2025	31	133,291	4300	0	19,326	0	18,966		18,966	(361)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BO	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	12/07/2022	12/07/2023	964	3,792,299	3934	148,307	0	0	214,600		214,600	109,981	0	0	0	0	0	0	0001	

E06.41

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMLS0UL	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	11/21/2022	11/21/2023	1,425	5,628,665	3950	628,174	0	547,131		547,131	79,384	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	08/14/2023	08/14/2024	260	1,167,327	4490	0	51,507	24,740		24,740	(26,767)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CV	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIGC8Y 1R12	01/13/2023	01/12/2024	6,380	25,514,194	3999	0	2,479,207	2,505,185		2,505,185	25,978	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	07/21/2023	07/19/2024	234	1,061,504	4536	0	54,009	20,011		20,011	(33,998)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0DF	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	6,675	26,508,227	3971	0	2,583,758	3,221,132		3,221,132	637,374	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GL	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	04/21/2023	04/19/2024	5,560	22,982,371	4134	0	2,146,520	2,087,366		2,087,366	(59,154)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GR	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	05/19/2023	05/21/2024	5,583	23,403,824	4192	0	2,135,723	2,009,576		2,009,576	(126,146)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UQ	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	11/21/2022	11/21/2023	17,026	67,251,678	3950	7,498,576	0	6,537,164		6,537,164	948,482	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	02/28/2023	02/28/2024	4,864	19,310,810	3970	0	1,897,941	2,233,066		2,233,066	335,125	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GH	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	01/20/2023	01/19/2024	79,033	313,967,286	3973	0	30,401,695	33,287,927		33,287,927	2,886,231	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	07/07/2023	07/05/2024	238	1,046,950	4399	0	43,712	24,301		24,301	(19,411)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BM	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	03/07/2023	03/07/2024	946	3,771,106	3986	0	22,636	16,488		16,488	(6,148)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LL	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	E58DKGMJYYYJLN 8C3868	05/05/2023	05/07/2024	1,666	6,890,993	4136	0	638,632	646,539		646,539	7,907	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BI	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	5493008GOWFHX1 UU8231	07/07/2023	07/05/2024	947	4,165,806	4399	0	40,832	10,476		10,476	(30,356)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GP	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	05/19/2023	05/21/2024	7,623	31,955,464	4192	0	2,916,105	2,743,866		2,743,866	(172,239)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	4,979	20,871,868	4192	0	1,904,668	1,792,169		1,792,169	(112,499)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ET	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	2,409	8,631,616	3583	1,035,997	0	1,712,128		1,712,128	441,553	0	0	0	0	0	0001	

E06.42

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBM0CH	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	04/06/2023	04/05/2024	266	1,091,935	4105	0	60,830	0	77,641		77,641	16,811	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBS0AC	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/21/2023	08/21/2025	67	294,785	4400	0	42,900	0	35,624		35,624	(7,276)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BP	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	252	1,091,160	4330	0	45,714	0	39,694		39,694	(6,021)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BL	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	08/07/2023	08/07/2024	450	2,033,298	4518	0	73,269	0	28,577		28,577	(44,692)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/06/2023	01/05/2024	948	3,692,536	3895	0	60,163	0	29,988		29,988	(30,175)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EL	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	1,603	5,743,661	3583	689,374	0	0	1,139,286		1,139,286	293,819	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JL	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	10/21/2022	10/20/2023	78,868	295,971,887	3753	35,055,391	0	0	43,028,687		43,028,687	9,795,481	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BW	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/21/2023	03/21/2024	9,282	37,154,639	4003	0	2,032,359	0	2,934,984		2,934,984	902,625	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EA	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	06/14/2023	06/14/2024	465	2,033,254	4373	0	91,698	0	44,738		44,738	(46,960)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EN	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	6,871	24,619,274	3583	2,954,892	0	0	4,883,366		4,883,366	1,259,406	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CM	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	04/28/2023	04/26/2024	604	2,518,366	4169	0	71,260	0	42,328		42,328	(28,932)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BH	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	07/07/2023	07/05/2024	461	2,027,916	4399	0	69,922	0	36,369		36,369	(33,553)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FX	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	04/21/2023	04/19/2024	1,836	7,589,143	4134	0	708,815	0	689,281		689,281	(19,533)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	2,596	10,290,388	3964	1,142,911	0	0	978,949		978,949	135,426	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GK	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale D8PU41 O2RNE8IBXP4R0T	07/21/2023	07/19/2024	793	3,741,207	4718	0	215,482	0	91,250		91,250	(124,232)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/14/2022	12/14/2023	1,262	5,042,094	3995	543,209	0	0	462,862		462,862	60,071	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/28/2023	09/27/2024	3,460	14,876,962	4300	0	1,386,205	0	1,353,952		1,353,952	(32,253)	0	0	0	0	0	0001	

E06.43



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBM0CA	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	02/28/2023	02/28/2024	502	1,993,015	3970	0	42,650	0	29,547		29,547	(13,103)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCS0AA	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	07/28/2023	07/28/2025	72	329,921	4582	0	45,305	0	29,800		29,800	(15,505)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HN	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/14/2023	09/13/2024	846	3,849,427	4550	0	307,990	0	196,594		196,594	(111,397)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AL	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	10/07/2022	10/06/2023	666	2,424,014	3640	44,372	0	0	62,600		62,600	15,991	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CS	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	03/21/2023	03/21/2024	260	1,040,746	4003	0	8,518	0	5,386		5,386	(3,132)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CL	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	04/21/2023	04/19/2024	251	1,037,514	4134	0	53,370	0	55,141		55,141	1,771	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	07/28/2023	07/26/2024	5,787	26,517,365	4582	0	2,284,807	0	1,037,054		1,037,054	(1,247,752)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/28/2023	09/27/2024	239	1,027,628	4300	0	40,561	0	39,457		39,457	(1,105)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	06/07/2023	06/07/2024	3,416	14,577,848	4268	0	1,287,660	0	1,103,259		1,103,259	(184,401)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	60,075	251,833,198	4192	0	22,981,109	0	21,623,734		21,623,734	(1,357,374)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AU	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	11/28/2022	11/28/2023	397	1,573,684	3964	39,799	0	0	0		0	(15,540)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CX	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	04/14/2023	04/12/2024	6,048	25,024,447	4138	0	2,327,290	0	2,215,873		2,215,873	(111,417)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/14/2023	09/13/2024	238	1,072,214	4505	0	50,357	0	25,181		25,181	(25,176)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BH	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	01/06/2023	01/05/2024	981	3,821,073	3895	0	26,369	0	971		971	(25,399)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LB	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	5,261	20,854,288	3964	2,316,199	0	0	1,983,918		1,983,918	274,452	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0CB	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	07/07/2023	07/05/2024	553	2,432,619	4399	0	108,930	0	51,699		51,699	(57,231)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	11/21/2022	11/21/2023	6,690	26,425,099	3950	2,942,228	0	0	2,568,638		2,568,638	372,686	0	0	0	0	0	0001	

E06.44

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 OTC Call Option 9SMSS0WF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/13/2023	01/12/2024	15,570	62,265,831	3999	0	6,050,353	0	6,113,751		6,113,751	63,398	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SBCS1GT	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	06/07/2023	06/07/2024	4,370	18,649,062	4268	0	1,647,270	0	1,411,371		1,411,371	(235,899)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0CB	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets . ES7IP3U3RHIGC71 XBU11	05/19/2023	05/21/2024	7,422	31,112,876	4192	0	1,518,319	0	1,540,014		1,540,014	21,696	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GB	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	2,914	12,254,681	4205	0	1,131,072	0	1,038,543		1,038,543	(92,529)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	06/28/2023	06/28/2024	493	2,157,792	4377	0	57,138	0	16,620		16,620	(40,519)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/20/2023	01/19/2024	5,092	20,228,530	3973	0	1,958,744	0	2,144,701		2,144,701	185,956	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	04/06/2023	04/05/2024	248	1,018,045	4105	0	33,800	0	44,528		44,528	10,728	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CD	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS . 5493001KJTIIGC8Y 1R12	03/07/2023	03/07/2024	339	1,351,379	3986	0	37,153	0	55,458		55,458	18,305	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AM	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	10/07/2022	10/06/2023	718	2,613,276	3640	39,720	0	0	36,331		36,331	(2,060)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/21/2023	04/19/2024	9,553	39,487,517	4134	0	3,688,076	0	3,586,440		3,586,440	(101,636)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	08/07/2023	08/07/2024	586	2,647,806	4518	0	123,114	0	48,504		48,504	(74,610)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	5,181	23,061,356	4451	0	2,069,406	0	1,460,421		1,460,421	(608,985)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BB	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup . 5493008GOWFHX1 UU8231	04/06/2023	04/05/2024	1,490	6,116,480	4105	0	42,823	0	26,504		26,504	(16,318)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BE	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup . 5493008GOWFHX1 UU8231	05/12/2023	05/14/2024	254	1,047,516	4124	0	9,218	0	5,374		5,374	(3,843)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VC	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	07/07/2023	07/05/2024	2,946	12,959,307	4399	0	1,142,601	0	774,894		774,894	(367,707)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BC	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup . 5493008GOWFHX1 UU8231	05/05/2023	05/07/2024	1,019	4,214,839	4136	0	43,837	0	29,787		29,787	(14,051)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BS	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	10/28/2022	10/27/2023	1,499	5,847,689	3901	373,671	0	0	410,937		410,937	198,821	0	0	0	0	0	0	0001	

E06.45

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SCTM0BM	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	08/07/2023	08/07/2024	805	3,637,344	4518	0	32,027	0	6,905		6,905	(25,122)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BA	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	03/14/2023	03/14/2024	307	1,203,222	3919	0	14,689	0	12,331		12,331	(2,358)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/28/2022	12/28/2023	7,380	27,920,164	3783	3,089,024	0	0	4,198,538		4,198,538	885,429	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MMSMOCE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	07/07/2023	07/05/2024	302	1,328,483	4399	0	74,148	0	44,666		44,666	(29,481)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CQ	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	05/05/2023	05/07/2024	986	4,078,343	4136	0	81,119	0	76,919		76,919	(4,200)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BS	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	01/27/2023	01/26/2024	1,144	4,656,721	4071	0	231,443	0	230,116		230,116	(1,326)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	07/07/2023	07/05/2024	693	3,048,472	4399	0	22,879	0	4,474		4,474	(18,406)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FR	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	02/14/2023	02/14/2024	1,505	6,224,876	4136	0	594,289	0	474,276		474,276	(120,012)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FP	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	02/14/2023	02/14/2024	1,420	5,873,305	4136	0	560,724	0	447,490		447,490	(113,234)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	06/07/2023	06/07/2024	4,702	20,065,879	4268	0	1,772,417	0	1,518,596		1,518,596	(253,821)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BS	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	09/21/2023	09/20/2024	394	1,706,020	4330	0	15,341	0	16,087		16,087	746	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/14/2022	12/14/2023	7,268	29,037,986	3995	3,128,401	0	0	2,665,674		2,665,674	345,955	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GA	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/07/2023	06/07/2024	1,334	5,692,872	4268	0	502,851	0	430,839		430,839	(72,011)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BB	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	04/06/2023	04/05/2024	530	2,175,661	4105	0	41,340	0	48,528		48,528	7,188	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GD	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	6,845	28,786,305	4205	0	2,656,893	0	2,439,542		2,439,542	(217,351)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BX	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/28/2023	03/28/2024	1,669	6,628,050	3971	0	360,571	0	591,450		591,450	230,879	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BJ	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	02/07/2023	02/07/2024	359	1,494,876	4164	0	8,221	0	13		13	(8,208)	0	0	0	0	0	0001	

E06.46

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SWFS0ID	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	1,267	5,486,110	4330	0	504,131	0	464,421		464,421	(39,710)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KS	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/21/2023	08/21/2024	770	3,523,335	4576	0	231,385	0	155,396		155,396	(75,989)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCI	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	04/06/2023	04/05/2024	287	1,178,141	4105	0	57,876	0	79,001		79,001	21,125	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JJ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	10/14/2022	10/13/2023	14,253	51,069,497	3583	6,129,541	0	0	10,129,910		10,129,910	2,612,475	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	12/07/2022	12/07/2023	1,288	5,066,889	3934	560,016	0	0	532,726		532,726	84,867	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CG	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	256	1,016,645	3971	0	48,945	0	58,212		58,212	9,268	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BH	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	10/21/2022	10/20/2023	561	2,105,293	3753	37,054	0	0	80,195		80,195	51,901	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CF	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/21/2023	03/21/2024	354	1,417,016	4003	0	41,838	0	54,600		54,600	12,762	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CR	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	05/05/2023	05/07/2024	1,655	6,845,494	4136	0	93,809	0	73,826		73,826	(19,983)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0BA	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	03/07/2023	03/07/2024	385	1,534,752	3986	0	81,343	0	120,836		120,836	39,494	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BN	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	12/07/2022	12/07/2023	350	1,376,872	3934	70,037	0	0	95,332		95,332	43,463	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	08/21/2023	08/21/2024	6,805	29,940,435	4400	0	1,473,078	0	794,257		794,257	(678,821)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BO	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	04/21/2023	04/19/2024	346	1,430,198	4134	0	21,008	0	17,515		17,515	(3,493)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BG	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	07/07/2023	07/05/2024	945	4,157,008	4399	0	154,649	0	82,448		82,448	(72,201)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBM0BA	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	02/07/2023	02/07/2024	578	2,406,792	4164	0	112,878	0	110,086		110,086	(2,791)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BG	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UJ8231	07/07/2023	07/05/2024	484	2,129,092	4399	0	36,430	0	13,707		13,707	(22,722)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CU	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	06/07/2023	06/07/2024	843	3,597,519	4268	0	157,618	0	135,265		135,265	(22,353)	0	0	0	0	0	0001	

E06.47

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SRBM0AV	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	12/07/2022	12/07/2023	782	3,076,325	XBU11	3934	40,179	0	4,172		4,172	(12,175)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CJ	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	04/06/2023	04/05/2024	837	3,435,902	5493001KJTIIGC8Y1R12	4105	0	148,043	203,212		203,212	55,169	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSMOCT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	09/07/2023	09/06/2024	714	3,178,114	4PQUHN3JPFQFN F3BB653	4451	0	51,140	26,769		26,769	(24,371)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BF	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	06/07/2023	06/07/2024	536	2,287,391	KB1H1DSPRFMYM CUFXT09	4268	0	70,924	50,869		50,869	(20,055)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	03/07/2023	03/07/2024	2,113	8,423,200	4PQUHN3JPFQFN F3BB653	3986	0	828,009	956,583		956,583	128,575	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BK	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	03/07/2023	03/07/2024	1,062	4,233,525	EYKN6V0ZCB8VD9 IULB80	3986	0	55,056	59,470		59,470	4,413	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AL	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	05/26/2023	05/28/2024	1,279	5,378,771	KB1H1DSPRFMYM CUFXT09	4205	0	265,712	259,438		259,438	(6,274)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	06/07/2023	06/07/2024	1,417	6,047,076	4PQUHN3JPFQFN F3BB653	4268	0	534,138	457,646		457,646	(76,492)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BH	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	07/07/2023	07/05/2024	569	2,503,003	5493008GOWFHX1 UU8231	4399	0	32,038	10,054		10,054	(21,983)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BR	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	01/06/2023	01/05/2024	325	1,265,901	ES7IP3U3RHIGC71 XBU11	3895	0	72,537	114,604		114,604	42,067	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	12/14/2022	12/14/2023	1,588	6,344,568	4PQUHN3JPFQFN F3BB653	3995	683,531	0	582,428		582,428	75,588	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AT	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	11/21/2022	11/21/2023	482	1,903,871	KB1H1DSPRFMYM CUFXT09	3950	34,999	0	39,514		39,514	24,251	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	11/14/2022	11/14/2023	17,997	71,218,628	G5GSEF7VJP5I7O UK5573	3957	7,973,677	0	6,642,275		6,642,275	900,991	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BC	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	04/06/2023	04/05/2024	1,743	7,155,050	KB1H1DSPRFMYM CUFXT09	4105	0	96,597	98,724		98,724	2,127	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BY	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	02/14/2023	02/14/2024	533	2,204,557	5493001KJTIIGC8Y1R12	4136	0	59,731	10,577		10,577	(49,154)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CU	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	04/06/2023	04/05/2024	728	2,988,455	E58DKGMJYYYJLN 8C3868	4105	0	13,749	5,096		5,096	(8,654)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UK	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	11/21/2022	11/21/2023	919	3,775,197	EYKN6V0ZCB8VD9 IULB80	4108	323,150	0	226,941		226,941	199	0	0	0	0	0	0001	

E06,48

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBM0CX	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	06/07/2023	06/07/2024	1,076	4,591,852	4268	0	57,416	0	27,892		27,892	(29,524)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0CC	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	09/21/2023	09/20/2024	7,160	31,002,800	4330	0	1,460,568	0	1,276,168		1,276,168	(184,400)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BU	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	02/14/2023	02/14/2024	296	1,224,294	4136	0	63,051	0	45,331		45,331	(17,720)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	04/06/2023	04/05/2024	5,375	22,064,483	4105	0	2,056,113	0	2,067,478		2,067,478	11,365	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	10/07/2022	10/06/2023	5,993	21,812,482	3640	2,547,765	0	0	3,905,840		3,905,840	1,001,318	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ER	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	5,604	20,079,524	3583	2,410,015	0	0	3,982,882		3,982,882	1,027,174	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BX	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	02/07/2023	02/07/2024	571	2,377,644	4164	0	36,164	0	6,148		6,148	(30,016)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CE	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/07/2023	03/07/2024	532	2,120,749	3986	0	37,316	0	48,979		48,979	11,663	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KX	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/07/2022	11/07/2023	1,415	5,386,622	3807	616,766	0	0	714,705		714,705	148,145	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	02/28/2023	02/28/2024	7,570	30,054,036	3970	0	2,953,827	0	3,475,392		3,475,392	521,565	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BW	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	12/21/2022	12/21/2023	7,822	30,337,158	3878	1,819,006	0	0	2,741,715		2,741,715	1,213,368	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBM0AW	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	12/07/2022	12/07/2023	725	2,852,092	3934	33,995	0	0	2,380		2,380	(10,940)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GM	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	07/28/2023	07/26/2024	4,470	20,482,568	4582	0	1,764,832	0	801,043		801,043	(963,790)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	04/21/2023	04/19/2024	7,651	31,625,562	4134	0	2,953,781	0	2,872,381		2,872,381	(81,400)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	09/28/2023	09/27/2024	251	1,079,225	4300	0	15,741	0	19,056		19,056	3,315	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CO	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	10/21/2022	10/20/2023	1,509	5,662,900	3753	669,921	0	0	823,278		823,278	187,419	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JS	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	01/20/2023	01/19/2024	1,670	6,634,259	3973	0	654,139	0	703,388		703,388	49,249	0	0	0	0	0	0001	

E06.49

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSM0CA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	06/07/2023	06/07/2024	749	3,196,372	4268	0	14,381	0	2,352		2,352	(12,029)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	08/28/2023	08/28/2024	2,769	12,275,835	4433	0	1,123,253	0	790,638		790,638	(332,615)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GX	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	06/21/2023	06/21/2024	4,998	21,819,719	4366	0	1,945,226	0	1,357,843		1,357,843	(587,382)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CO	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS . 5493001KJTIIGC8Y 1R12	05/05/2023	05/07/2024	824	3,408,270	4136	0	155,022	0	193,805		193,805	38,783	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GC	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale . O2RNE8IBXP4R0T D8PU41	06/14/2023	06/14/2024	1	4,373	4373	0	382	0	262		262	(121)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BL	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	03/07/2023	03/07/2024	1,012	4,034,206	3986	0	41,557	0	42,170		42,170	612	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FU	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale . O2RNE8IBXP4R0T D8PU41	03/14/2023	03/14/2024	20,882	81,842,614	3919	0	7,973,827	0	10,728,836		10,728,836	2,755,009	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0DB	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS . 5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	2,436	9,674,014	3971	0	942,927	0	1,175,532		1,175,532	232,606	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	08/21/2023	08/21/2024	233	1,025,146	4400	0	49,886	0	33,360		33,360	(16,526)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/28/2023	04/26/2024	5,755	23,995,357	4169	0	2,211,432	0	2,044,609		2,044,609	(166,823)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JP	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets . ES7IP3U3RHIGC71 XBU11	12/07/2022	12/07/2023	3,396	13,359,592	3934	1,476,564	0	0	1,404,611		1,404,611	223,765	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BO	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets . ES7IP3U3RHIGC71 XBU11	11/14/2022	11/14/2023	357	1,412,738	3957	85,612	0	0	84,797		84,797	39,827	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	02/07/2023	02/07/2024	454	1,890,456	4164	0	78,032	0	64,854		64,854	(13,177)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BG	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	01/06/2023	01/05/2024	548	2,134,504	3895	0	17,289	0	1,191		1,191	(16,098)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CZ	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS . 5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	1,694	6,727,331	3971	0	655,713	0	817,468		817,468	161,755	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BS	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS . 5493001KJTIIGC8Y 1R12	12/21/2022	12/21/2023	477	1,850,016	3878	50,310	0	0	104,033		104,033	65,381	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	06/14/2023	06/14/2024	3,861	16,882,570	4373	0	1,476,617	0	1,010,128		1,010,128	(466,488)	0	0	0	0	0	0001	

EO6.50

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 2SBCS0AE	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	09/21/2023	09/19/2025	106	458,980	4330	0	66,300	0	62,494	62,494	(3,806)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EX	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/28/2022	10/27/2023	3,866	15,081,498	3901	1,708,446	0	1,567,218	1,567,218	260,441	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BT	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	02/07/2023	02/07/2024	434	1,807,176	4164	0	91,262	0	53,033	53,033	(38,229)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FX	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/21/2022	11/21/2023	8,018	31,670,619	3950	3,526,276	0	3,078,526	3,078,526	446,666	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BG	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIGC8Y 1R12	10/07/2022	10/06/2023	586	2,132,841	3640	57,601	0	132,839	132,839	63,731	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UO	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	11/21/2022	11/21/2023	5,252	20,745,085	3950	2,312,856	0	2,016,515	2,016,515	292,578	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	260	1,125,800	4330	0	29,744	0	28,368	28,368	(1,376)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FY	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	O2RNE8IBXP4R0T D8PU41	05/26/2023	05/28/2024	1,278	5,374,565	4205	0	496,057	0	455,476	455,476	(40,581)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BP	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	05/26/2023	05/28/2024	262	1,101,828	4205	0	12,980	0	2,374	2,374	(10,605)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KD	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	04/21/2023	04/19/2024	891	3,830,284	4299	0	255,598	0	232,011	232,011	(23,587)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	05/12/2023	05/14/2024	3,062	12,627,933	4124	0	1,164,975	0	1,233,365	1,233,365	68,390	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	01/27/2023	01/26/2024	6,033	24,557,688	4071	0	2,238,814	0	2,096,486	2,096,486	(142,329)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AS	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	11/14/2022	11/14/2023	481	1,903,437	3957	27,006	0	2,633	2,633	(9,672)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JT	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	03/14/2023	03/14/2024	1,018	4,029,733	3958	0	364,178	0	490,065	490,065	125,887	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	03/28/2023	03/28/2024	5,241	20,813,426	3971	0	2,028,686	0	2,529,132	2,529,132	500,446	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0CC	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	07/14/2023	07/12/2024	497	2,239,194	4505	0	96,733	0	23,017	23,017	(73,717)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BE	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	05/12/2023	05/14/2024	338	1,393,939	4124	0	43,771	0	37,610	37,610	(6,161)	0	0	0	0	0	0001	

E06.51



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SWFS0GL	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	06/07/2023	06/07/2024	2,854	12,179,502	4268	0	1,075,814	0	921,751		921,751	(154,063)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UG	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	11/07/2022	11/07/2023	1,321	5,028,783	3807	575,793	0	0	667,227		667,227	138,303	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/28/2022	12/28/2023	614	2,322,897	3783	29,503	0	0	1,622		1,622	(19,745)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BL	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	08/07/2023	08/07/2024	475	2,146,259	4518	0	25,537	0	6,975		6,975	(18,562)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HG	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	09/14/2023	09/13/2024	3,740	16,849,074	4505	0	1,473,437	0	960,042		960,042	(513,395)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JR	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	01/20/2023	01/19/2024	919	3,796,858	4132	0	273,081	0	269,055		269,055	(4,026)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EE	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	09/14/2023	09/13/2024	483	2,175,963	4505	0	96,832	0	38,801		38,801	(58,030)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	04/14/2023	04/12/2024	5,816	24,064,514	4138	0	2,240,347	0	2,130,872		2,130,872	(109,475)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BO	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	08/07/2023	08/07/2024	231	1,043,760	4518	0	3,960	0	262		262	(3,698)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	493	2,194,412	4451	0	15,785	0	6,415		6,415	(9,370)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HC	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	08/21/2023	08/21/2024	16,655	73,278,169	4400	0	6,862,062	0	4,993,591		4,993,591	(1,868,471)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FB	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	10/28/2022	10/27/2023	6,899	26,913,413	3901	3,048,777	0	0	2,796,750		2,796,750	464,765	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CN	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	05/05/2023	05/07/2024	555	2,295,619	4136	0	122,387	0	151,480		151,480	29,093	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GN	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	06/21/2023	06/21/2024	62,155	271,349,462	4366	0	24,190,776	0	16,886,103		16,886,103	(7,304,672)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLS0AA	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	08/28/2023	08/28/2025	81	359,098	4433	0	51,114	0	41,799		41,799	(9,315)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GF	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	01/06/2023	01/05/2024	2,207	8,596,442	3895	0	889,251	0	1,048,385		1,048,385	159,134	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBM0AX	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	01/06/2023	01/05/2024	378	1,472,340	3895	0	82,011	0	118,732		118,732	36,721	0	0	0	0	0	0001	

E06.52

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SBCS1EV	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/28/2022	10/27/2023	2,058	8,028,381	3901	909,463	0	834,282		834,282	138,641	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KH	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	05/19/2023	05/21/2024	1,534	6,430,497	4192	0	591,602	552,157		552,157	(39,446)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GP	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	06/28/2023	06/28/2024	4,620	20,221,093	4377	0	1,748,594	1,250,415		1,250,415	(498,179)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EB	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	07/21/2023	07/19/2024	6,728	30,520,496	4536	0	1,321,514	257,574		257,574	(1,063,940)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	07/21/2023	07/19/2024	228	1,034,286	4536	0	32,857	10,204		10,204	(22,654)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	08/07/2023	08/07/2024	5,234	23,649,515	4518	0	2,129,652	1,157,055		1,157,055	(972,597)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FN	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	O2RNE8IBXP4R0T D8PU41	02/21/2023	02/21/2024	1,415	5,656,236	3997	0	569,014	609,445		609,445	40,431	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FF	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/28/2022	10/27/2023	2,470	9,635,618	3901	1,091,532	0	1,001,300		1,001,300	166,396	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BU	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIGC8Y 1R12	01/20/2023	01/19/2024	431	1,712,195	3973	0	31,712	37,650		37,650	5,938	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	08/07/2023	08/07/2024	290	1,310,348	4518	0	73,558	30,634		30,634	(42,924)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GH	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	4,839	20,350,173	4205	0	1,878,262	1,724,608		1,724,608	(153,654)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EP	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	8,744	31,330,364	3583	3,760,381	0	6,214,547		6,214,547	1,602,714	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0DZ	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	01/13/2023	01/12/2024	214	855,805	3999	0	45,272	55,186		55,186	9,915	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WD	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	01/06/2023	01/05/2024	5,238	20,402,429	3895	0	2,110,511	2,488,192		2,488,192	377,681	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GL	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	O2RNE8IBXP4R0T D8PU41	07/21/2023	07/19/2024	1,334	6,051,478	4536	0	517,405	262,953		262,953	(254,452)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	01/06/2023	01/05/2024	528	2,056,602	3895	0	27,150	8,745		8,745	(18,405)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BI	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	07/07/2023	07/05/2024	370	1,627,612	4399	0	42,485	19,725		19,725	(22,760)	0	0	0	0	0	0001	

E06.53

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMLS0UY	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	02/14/2023	02/14/2024	13,952	57,707,286	4136	0	5,509,314	0	4,396,747		4,396,747	(1,112,567)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSS0UZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	11/21/2022	11/21/2023	5,524	21,819,469	3950	2,429,427	0	0	2,120,950		2,120,950	307,730	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSS0LP	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	05/19/2023	05/21/2024	847	3,692,632	4360	0	236,474	0	210,845		210,845	(25,629)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SUBM0BR	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	12/07/2022	12/07/2023	1,352	5,318,660	3934	84,584	0	0	22,722		22,722	(17,513)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLM0BI	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	01/06/2023	01/05/2024	306	1,191,894	3895	0	4,887	0	1		1	(4,886)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SWFM0BO	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	09/07/2023	09/06/2024	517	2,301,239	4451	0	69,975	0	40,003		40,003	(29,972)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTM0BF	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	05/19/2023	05/21/2024	267	1,119,259	4192	0	13,318	0	5,105		5,105	(8,213)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCA0BX	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	01/20/2023	01/19/2024	6,989	27,764,571	3973	0	1,475,378	0	2,025,871		2,025,871	550,493	0	0	0	0		0001	
S&P 500 OTC Call Option 9SWFS0HV	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	09/21/2023	09/20/2024	916	4,124,931	4503	0	260,584	0	241,015		241,015	(19,568)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SWFS0HP	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	09/14/2023	09/13/2024	20,977	94,503,483	4505	0	8,264,246	0	5,384,706		5,384,706	(2,879,540)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBM0BC	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	09/14/2023	09/13/2024	436	1,964,224	4505	0	34,570	0	15,361		15,361	(19,210)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGS0GI	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	06/28/2023	06/28/2024	6,770	29,631,342	4377	0	2,562,333	0	1,832,317		1,832,317	(730,016)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTM0AZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	03/14/2023	03/14/2024	266	1,042,531	3919	0	43,104	0	51,278		51,278	8,175	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCA0BU	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	11/21/2022	11/21/2023	7,211	28,483,017	3950	1,748,884	0	0	1,813,171		1,813,171	837,391	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSS0VT	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	12/28/2022	12/28/2023	7,349	27,802,884	3783	3,076,048	0	0	4,180,902		4,180,902	881,710	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS1EZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	10/28/2022	10/27/2023	6,478	25,271,067	3901	2,862,731	0	0	2,626,083		2,626,083	436,403	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBA0BQ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	12/28/2022	12/28/2023	1,508	5,705,096	3783	346,297	0	0	681,826		681,826	291,177	0	0	0	0		0001	

E06.54

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0VV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/28/2022	12/28/2023	5,651	21,378,976	3783	2,365,322	0	0	3,214,897		3,214,897	677,989	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	827	3,681,093	4451	0	33,493	0	14,990		14,990	(18,503)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UU	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	01/13/2023	01/12/2024	5,085	20,335,373	3999	0	1,975,982	0	1,996,687		1,996,687	20,705	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FV	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	03/28/2023	03/28/2024	6,352	25,225,507	3971	0	2,458,732	0	3,065,263		3,065,263	606,532	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0BY	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	04/06/2023	04/05/2024	476	1,953,990	4105	0	100,046	0	114,239		114,239	14,193	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0CA	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	04/21/2023	04/19/2024	7,529	31,121,272	4134	0	1,559,176	0	1,720,898		1,720,898	161,722	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HD	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	08/14/2023	08/14/2024	2,490	11,179,403	4490	0	1,011,614	0	602,920		602,920	(408,694)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0DD	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	3,559	14,133,750	3971	0	1,377,617	0	1,717,455		1,717,455	339,837	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BP	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	08/28/2023	08/28/2024	395	1,751,157	4433	0	50,119	0	28,631		28,631	(21,488)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JX	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/14/2023	03/14/2024	1,940	7,603,423	3919	0	740,792	0	996,741		996,741	255,949	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0CA	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	06/21/2023	06/21/2024	7,328	31,991,776	4366	0	1,464,281	0	766,135		766,135	(698,146)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	10/07/2022	10/06/2023	5,235	19,053,620	3640	2,225,521	0	0	3,411,825		3,411,825	874,671	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	11/21/2022	11/21/2023	5,291	20,899,133	3950	2,326,955	0	0	2,031,489		2,031,489	294,750	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0IB	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	6,359	27,534,470	4330	0	2,530,205	0	2,330,903		2,330,903	(199,302)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	04/28/2023	04/26/2024	1,259	5,249,375	4169	0	260,374	0	257,518		257,518	(2,856)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BD	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	05/05/2023	05/07/2024	864	3,573,720	4136	0	17,868	0	5,782		5,782	(12,085)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CZ	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	07/28/2023	07/26/2024	262	1,200,544	4582	0	56,449	0	15,384		15,384	(41,066)	0	0	0	0	0	0001	

EO6.55

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SWFS0HJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	09/07/2023	09/06/2024	1,293	5,755,324	4451	0	516,453	0	364,471		364,471	(151,982)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LN	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	05/05/2023	05/07/2024	2,530	10,464,713	4136	0	969,831	0	981,839		981,839	12,008	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AN	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	10/07/2022	10/06/2023	567	2,063,687	3640	29,118	0	0	20,999		20,999	(5,994)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BM	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	08/07/2023	08/07/2024	434	1,961,003	4518	0	57,416	0	21,675		21,675	(35,740)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CO	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	10/07/2022	10/06/2023	531	1,932,659	3640	8,501	0	0	0		0	(5,178)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AR	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	11/07/2022	11/07/2023	1,448	5,512,246	3807	47,408	0	0	1,916		1,916	(22,323)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CP	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	05/05/2023	05/07/2024	756	3,127,005	4136	0	122,971	0	146,374		146,374	23,403	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	05/19/2023	05/21/2024	7,045	29,532,499	4192	0	2,694,996	0	2,535,817		2,535,817	(159,179)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBS0AA	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	08/14/2023	08/14/2025	28	125,712	4490	0	17,859	0	13,313		13,313	(4,546)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GV	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	06/07/2023	06/07/2024	4,123	17,594,985	4268	0	1,554,163	0	1,331,597		1,331,597	(222,566)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0CD	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	09/28/2023	09/27/2024	1,382	5,942,185	4300	0	291,643	0	282,787		282,787	(8,856)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CX	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	03/21/2023	03/21/2024	8,364	33,480,005	4003	0	3,246,828	0	3,774,781		3,774,781	527,953	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0BJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	07/28/2023	07/26/2024	380	1,741,247	4582	0	41,121	0	7,088		7,088	(34,033)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JZ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	03/21/2023	03/21/2024	1,152	4,795,753	4163	0	343,081	0	378,246		378,246	35,165	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CK	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	04/06/2023	04/05/2024	1,033	4,240,486	4105	0	47,089	0	44,546		44,546	(2,543)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FD	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	10/28/2022	10/27/2023	6,022	23,492,183	3901	2,661,217	0	0	2,441,227		2,441,227	405,684	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AW	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	01/06/2023	01/05/2024	616	2,399,369	3895	0	58,019	0	52,040		52,040	(5,979)	0	0	0	0	0	0001	

EOG:56

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 OTC Call Option 9SWFS0GF	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	4,786	20,127,284	4205	0	1,857,690	0	1,705,719		1,705,719	(151,971)	0	0	0	0	0	0001		
S&P 500 OTC Call Option 9SRBS0KF	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	04/21/2023	04/19/2024	63,394	262,040,367	4134	0	24,474,186	0	23,799,727		23,799,727	(674,459)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	03/07/2023	03/07/2024	5,170	20,609,533	3986	0	2,025,937	0	2,340,528		2,340,528	314,591	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	3,359	14,126,107	4205	0	1,303,799	0	1,197,140		1,197,140	(106,659)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/06/2023	01/05/2024	3,530	13,749,632	3895	0	1,422,319	0	1,676,846		1,676,846	254,527	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CM	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	10/07/2022	10/06/2023	1,323	4,815,270	3640	50,565	0	0	12,017		12,017	(29,107)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CP	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	10/21/2022	10/20/2023	8,123	30,483,588	3753	3,610,526	0	0	4,431,734		4,431,734	1,008,884	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	04/06/2023	04/05/2024	2,537	10,414,436	4105	0	970,485	0	975,850		975,850	5,364	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KA	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/21/2023	03/21/2024	1,648	6,596,730	4003	0	649,778	0	743,764		743,764	93,986	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0CD	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/07/2023	08/07/2024	535	2,417,365	4518	0	112,650	0	28,129		28,129	(84,521)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HB	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	08/21/2023	08/21/2024	1,233	5,424,916	4400	0	508,637	0	369,685		369,685	(138,953)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0ED	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	09/07/2023	09/06/2024	499	2,221,119	4451	0	103,503	0	50,045		50,045	(53,458)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LF	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	7,444	29,507,569	3964	3,277,284	0	0	2,807,125		2,807,125	388,333	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CP	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	01/13/2023	01/12/2024	1,893	7,570,277	3999	0	735,602	0	743,310		743,310	7,708	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HW	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	1,419	6,144,270	4330	0	557,284	0	520,137		520,137	(37,147)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/27/2023	01/26/2024	4,353	17,719,148	4071	0	1,615,375	0	1,512,681		1,512,681	(102,695)	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	06/21/2023	06/21/2024	230	1,004,109	4366	0	39,734	0	19,508		19,508	(20,226)	0	0	0	0	0	0	0001	

E06.57

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBM0BK	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y	11/07/2022	11/07/2023	648	2,466,806	3807	81,850	0	0	161,959		161,959	82,706	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BV	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y	02/07/2023	02/07/2024	404	1,682,256	4164	0	42,345	0	19,550		19,550	(22,795)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FW	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/14/2023	04/12/2024	742	3,100,833	4179	0	265,106	0	249,552		249,552	(15,554)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBM0BB	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	07/07/2023	07/05/2024	325	1,429,659	4399	0	6,247	0	575		575	(5,671)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	12/21/2022	12/21/2023	974	3,928,707	4034	326,767	0	0	332,988		332,988	36,948	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFM0AV	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	12/14/2022	12/14/2023	535	2,137,496	3995	54,713	0	0	15,244		15,244	(7,551)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/27/2023	01/26/2024	5178	21,077,360	4071	0	1,921,528	0	1,799,371		1,799,371	(122,158)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KK	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/07/2023	08/07/2024	1,147	5,182,651	4518	0	466,701	0	253,562		253,562	(213,139)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CR	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	02/07/2023	02/07/2024	1,229	5,117,556	4164	0	45,529	0	1,224		1,224	(44,305)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CV	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	02/07/2023	02/07/2024	2,760	11,492,640	4164	0	1,070,404	0	792,279		792,279	(278,125)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0CN	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	10/07/2022	10/06/2023	622	2,263,869	3640	21,509	0	0	3,208		3,208	(13,593)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0BY	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	02/28/2023	02/28/2024	1,324	5,256,479	3970	0	280,383	0	425,974		425,974	145,590	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CS	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y	05/19/2023	05/21/2024	264	1,106,683	4192	0	47,522	0	37,460		37,460	(10,062)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	02/14/2023	02/14/2024	3,613	14,943,838	4136	0	1,426,688	0	1,138,579		1,138,579	(288,110)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KM	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/07/2023	08/07/2024	4,701	21,241,186	4518	0	1,912,780	0	1,039,227		1,039,227	(873,553)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0BM	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y	11/07/2022	11/07/2023	863	3,285,268	3807	46,665	0	0	23,834		23,834	(9,736)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0AY	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	10/14/2022	10/13/2023	319	1,142,999	3583	39,980	0	0	52,138		52,138	16,510	0	0	0	0	0	0001	

EOG:58

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SUBM0BJ	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	11/07/2022	11/07/2023	533	2,029,024	3807	91,430	0	0	186,867		186,867	93,355	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FR	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	11/21/2022	11/21/2023	17,602	69,526,844	3950	7,741,270	0	0	6,758,320		6,758,320	980,570	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/14/2022	12/14/2023	1,979	7,906,738	3995	851,831	0	0	725,835		725,835	94,200	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	08/28/2023	08/28/2024	6,736	29,862,776	4433	0	2,732,479	0	1,923,344		1,923,344	(809,136)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	10/07/2022	10/06/2023	5,509	20,050,887	3640	2,342,005	0	0	3,590,400		3,590,400	920,451	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	8,139	34,118,525	4192	0	3,113,496	0	2,929,598		2,929,598	(183,898)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JV	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/14/2023	03/14/2024	1,320	5,173,463	3919	0	504,044	0	678,195		678,195	174,151	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0CQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	412	1,833,870	4451	0	101,908	0	58,969		58,969	(42,939)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CB	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/07/2023	03/07/2024	529	2,108,790	3986	0	99,065	0	165,878		165,878	66,813	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LD	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	5,290	20,969,243	3964	2,328,967	0	0	1,994,854		1,994,854	275,965	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTM0BK	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	08/07/2023	08/07/2024	609	2,751,730	4518	0	38,806	0	11,666		11,666	(27,140)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0US	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	12/14/2022	12/14/2023	14,426	57,636,486	3995	6,209,454	0	0	5,291,003		5,291,003	686,674	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	01/13/2023	01/12/2024	3,008	12,029,263	3999	0	1,168,880	0	1,181,128		1,181,128	12,248	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/14/2022	12/14/2023	5,070	20,256,272	3995	2,182,305	0	0	1,859,517		1,859,517	241,331	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/12/2023	05/14/2024	1,680	6,928,454	4124	0	639,176	0	676,699		676,699	37,523	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	08/14/2023	08/14/2024	17,320	77,761,950	4490	0	7,036,610	0	4,193,805		4,193,805	(2,842,805)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HB	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	08/14/2023	08/14/2024	5,315	23,862,862	4490	0	2,159,329	0	1,286,956		1,286,956	(872,373)	0	0	0	0	0	0001	

E06.59



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SBCS1GJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	04/21/2023 04/19/2024	17,073	70,571,587	4134	0	6,591,283	0	6,409,640		6,409,640	(181,642)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MSM0CF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	07/07/2023 07/05/2024	775	3,409,186	4399	0	160,543	0	94,501		94,501	(66,042)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AP	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	08/14/2023 08/14/2024	461	2,069,761	4490	0	96,036	0	31,044		31,044	(64,992)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HT	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	09/14/2023 09/13/2024	1,157	5,212,401	4505	0	455,820	0	296,997		296,997	(158,823)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFA0AK	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	05/12/2023 05/14/2024	351	1,447,552	4124	0	73,391	0	90,543		90,543	17,153	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	05/05/2023 05/07/2024	4,880	20,184,900	4136	0	1,870,663	0	1,893,824		1,893,824	23,161	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GE	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	O2RNE8IBXP4R0T D8PU41	06/14/2023 06/14/2024	977	4,272,020	4373	0	373,648	0	255,606		255,606	(118,042)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FP	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/21/2022 11/21/2023	6,509	25,710,159	3950	2,862,625	0	0	2,499,142		2,499,142	362,603	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	04/28/2023 04/26/2024	5,073	21,151,772	4169	0	1,949,365	0	1,802,311		1,802,311	(147,054)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	05/12/2023 05/14/2024	2,416	9,963,777	4124	0	919,196	0	973,158		973,158	53,962	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	08/14/2023 08/14/2024	4,725	21,213,927	4490	0	1,919,630	0	1,144,095		1,144,095	(775,534)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLM0BR	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	08/14/2023 08/14/2024	358	1,607,320	4490	0	22,504	0	9,919		9,919	(12,585)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	05/19/2023 05/21/2024	38,422	161,064,256	4192	0	14,697,963	0	13,829,831		13,829,831	(868,132)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CT	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIGC8Y 1R12	06/07/2023 06/07/2024	241	1,028,472	4268	0	54,197	0	48,171		48,171	(6,027)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	05/12/2023 05/14/2024	17,625	72,686,910	4124	0	6,705,643	0	7,099,300		7,099,300	393,657	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	12/14/2022 12/14/2023	5,903	23,584,374	3995	2,540,857	0	0	2,165,035		2,165,035	280,981	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZR	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	07/21/2023 07/19/2024	71,681	325,169,388	4536	0	27,831,510	0	14,129,494		14,129,494	(13,702,016)	0	0	0	0	0	0001	

EOG:60

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SRBA0BN	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	10/14/2022	10/13/2023	441	1,580,134	3583	109,503	0	0	251,788		251,788	99,199	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YF	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	04/28/2023	04/26/2024	3,749	15,631,381	4169	0	1,440,601	0	1,331,927		1,331,927	(108,674)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0BZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	06/07/2023	06/07/2024	710	3,029,939	4268	0	27,875	0	9,575		9,575	(18,299)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HH	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	08/28/2023	08/28/2024	6,760	29,969,176	4433	0	2,742,215	0	1,930,196		1,930,196	(812,019)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	11/21/2022	11/21/2023	5,529	21,839,218	3950	2,431,626	0	0	2,122,870		2,122,870	308,009	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CR	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	02/07/2023	02/07/2024	1,941	8,082,324	4164	0	752,773	0	557,179		557,179	(195,594)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CT	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	02/07/2023	02/07/2024	1,423	5,925,372	4164	0	551,879	0	408,483		408,483	(143,395)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBM0CV	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	06/07/2023	06/07/2024	1,151	4,911,916	4268	0	174,867	0	134,815		134,815	(40,053)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSM0CP	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	08/21/2023	08/21/2024	276	1,214,337	4400	0	23,444	0	16,486		16,486	(6,958)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	08/21/2023	08/21/2024	6,501	28,602,905	4400	0	2,678,491	0	1,949,165		1,949,165	(729,326)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AR	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	10/14/2022	10/13/2023	3,501	1,126,447	321.75	23,880	0	0	1,412		1,412	(19,207)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	01/13/2023	01/12/2024	105,068	34,354,084	326.97	0	724,873	0	109,249		109,249	(615,623)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AT	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	11/14/2022	11/14/2023	52,810	17,124,699	324.27	363,047	0	0	36,806		36,806	(231,771)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BL	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	05/12/2023	05/14/2024	117,000	38,260,170	327.01	0	814,940	0	266,592		266,592	(548,348)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BO	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	06/14/2023	06/14/2024	158,074	52,398,370	331.48	0	1,105,602	0	249,146		249,146	(856,457)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BC	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	02/14/2023	02/14/2024	49,482	16,150,430	326.39	0	340,773	0	76,120		76,120	(264,653)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	09/14/2023	09/13/2024	198,634	64,780,506	326.13	0	1,360,390	0	686,380		686,380	(674,010)	0	0	0	0	0	0001	

E06.61

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
US Pacesetter Option 9USGS0BP	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	06/14/2023	06/14/2024	6,676	2,212,960	331.48	0	46,697	0	10,522		10,522	(36,174)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AQ	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	10/14/2022	10/13/2023	65,163	20,966,195	321.75	444,484	0	0	26,285		26,285	(357,494)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BU	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	07/14/2023	07/12/2024	333	110,280	331.17	0	2,138	0	607		607	(1,531)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BM	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	05/12/2023	05/14/2024	3,134	1,024,849	327.01	0	21,828	0	7,141		7,141	(14,687)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BW	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	08/14/2023	08/14/2024	221,286	72,446,824	327.39	0	1,528,625	0	641,868		641,868	(886,757)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AW	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	12/14/2022	12/14/2023	34,222	11,141,657	325.57	236,200	0	0	31,850		31,850	(132,840)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BF	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	03/14/2023	03/14/2024	43,749	14,118,240	322.71	0	299,309	0	127,369		127,369	(171,939)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BA	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	01/13/2023	01/12/2024	3,005	982,545	326.97	0	20,733	0	3,125		3,125	(17,608)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BS	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	07/14/2023	07/12/2024	3,038	1,006,094	331.17	0	19,506	0	5,537		5,537	(13,969)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BJ	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	04/14/2023	04/12/2024	3,513	1,143,552	325.52	0	24,126	0	8,316		8,316	(15,810)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BR	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	07/14/2023	07/12/2024	164,343	54,425,471	331.17	0	1,142,937	0	299,524		299,524	(843,413)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BD	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	02/14/2023	02/14/2024	2,094	683,461	326.39	0	13,264	0	3,221		3,221	(10,043)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BG	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	03/14/2023	03/14/2024	1,844	595,077	322.71	0	11,629	0	5,369		5,369	(6,260)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0CC	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	09/14/2023	09/13/2024	1,359	443,211	326.13	0	8,593	0	4,696		4,696	(3,897)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AU	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	11/14/2022	11/14/2023	1,408	456,572	324.27	9,677	0	0	981		981	(6,179)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BX	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	08/14/2023	08/14/2024	3,694	1,209,379	327.39	0	25,519	0	10,715		10,715	(14,804)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AX	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale O2RNE8IBXP4R0T D8PU41	12/14/2022	12/14/2023	4,992	1,625,245	325.57	31,678	0	0	4,646		4,646	(19,377)	0	0	0	0	0	0001	

E06.62

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23													
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)													
US Pacesetter Option 9USGS0BI	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/14/2023	04/12/2024	69,264	22,546,817	325.52	0	475,741	0	163,961		163,961	(311,780)	0	0	0	0	0	0001													
US Pacesetter Option 9USGS0CA	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	09/14/2023	09/13/2024	5,492	1,791,106	326.13	0	34,724	0	18,978		18,978	(15,747)	0	0	0	0	0	0001													
CASH MARGIN					09/30/2023	09/30/2023	0	0	0	0	253,739	0	253,739		253,739	0	0	0	0	0	0														
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										420,124,929	2	1,051,599,03	0	5	1,314,876,79	XXX	5	1,314,876,79	(102,874,356)	0	0	0	0	0	0	0	0	XXX	XXX						
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										420,124,929	2	1,051,599,03	0	5	1,314,876,79	XXX	5	1,314,876,79	(102,874,356)	0	0	0	0	0	0	0	0	0	XXX	XXX					
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants										420,124,929	2	1,051,599,03	0	5	1,314,876,79	XXX	5	1,314,876,79	(102,874,356)	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
0449999999. Total Purchased Options - Put Options										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
0459999999. Total Purchased Options - Caps										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
0469999999. Total Purchased Options - Floors										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0479999999. Total Purchased Options - Collars										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										420,124,929	2	1,051,599,03	0	5	1,314,876,79	XXX	5	1,314,876,79	(102,874,356)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Credit Suisse	Balanced Trend 5	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	09/14/2023	09/13/2024	14,632	3,980,197	272.02	0	(10,115)	0	(10,797)		(10,797)	(682)	0	0	0	0	0	0001													
Credit Suisse	Balanced Trend 5	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	03/14/2023	03/14/2024	46,194	12,180,896	263.69	0	(49,819)	0	(38,284)		(38,284)	11,536	0	0	0	0	0	0001													
Credit Suisse	Balanced Trend 5	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	05/12/2023	05/14/2024	15,523	4,222,566	272.02	0	(11,304)	0	(5,078)		(5,078)	6,225	0	0	0	0	0	0001													
Credit Suisse	Balanced Trend 5	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	04/14/2023	04/12/2024	10,948	2,961,872	270.54	0	(9,812)	0	(3,392)		(3,392)	6,420	0	0	0	0	0	0001													
Credit Suisse	Balanced Trend 5	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	03/14/2023	03/14/2024	13,118	3,477,188	265.07	0	(11,516)	0	(8,470)		(8,470)	3,046	0	0	0	0	0	0001													
Credit Suisse	Balanced Trend 5	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	06/14/2023	06/14/2024	12,733	3,505,268	275.29	0	(9,072)	0	(3,146)		(3,146)	5,926	0	0	0	0	0	0001													
Credit Suisse	Balanced Trend 5	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	07/14/2023	07/12/2024	30,577	8,358,529	273.36	0	(38,299)	0	(12,970)		(12,970)	25,329	0	0	0	0	0	0001													

E06.63

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSS0HE	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	02/14/2023	02/14/2024	28,762	7,703,902	267.85	0	(16,121)	0	(7,321)		(7,321)	8,801	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IS	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	06/14/2023	06/14/2024	8,736	2,393,489	273.98	0	(7,884)	0	(2,696)		(2,696)	5,188	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0II	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	05/19/2023	03/14/2024	1,400	371,098	265.07	0	(2,582)	0	(904)		(904)	1,678	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GC	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	10/14/2022	10/13/2023	18,625	4,946,055	265.56	16,375	0	0	0		0	12,400	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GN	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	11/14/2022	11/14/2023	8,531	2,273,341	266.48	6,516	0	0	(133)		(133)	5,828	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HW	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	04/14/2023	04/12/2024	18,631	5,014,534	269.15	0	(20,035)	0	(7,495)		(7,495)	12,539	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IE	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	05/12/2023	05/14/2024	21,250	5,751,313	270.65	0	(19,865)	0	(8,824)		(8,824)	11,040	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GE	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	10/14/2022	10/13/2023	7,052	1,862,292	264.08	7,617	0	0	(1)		(1)	5,805	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JO	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	09/14/2023	09/13/2024	11,520	3,116,390	270.52	0	(10,643)	0	(10,285)		(10,285)	358	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HS	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	04/14/2023	04/12/2024	809	219,425	271.23	0	(665)	0	(219)		(219)	446	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	07/14/2023	07/12/2024	15,269	4,195,463	274.77	0	(15,935)	0	(5,203)		(5,203)	10,732	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0HG	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	02/14/2023	02/14/2024	7,566	2,016,188	266.48	0	(5,581)	0	(2,627)		(2,627)	2,954	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IO	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	06/14/2023	06/14/2024	4,630	1,279,778	276.41	0	(2,604)	0	(941)		(941)	1,663	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GS	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	12/14/2022	12/14/2023	50,235	13,497,140	268.68	55,204	0	0	(1,912)		(1,912)	28,479	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	12/14/2022	12/14/2023	12,237	3,305,091	270.09	10,944	0	0	(268)		(268)	5,837	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GL	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	11/14/2022	11/14/2023	12,236	3,277,780	267.88	6,869	0	0	(89)		(89)	6,941	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0GZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	01/13/2023	01/12/2024	36,356	9,771,402	268.77	0	(32,360)	0	(3,691)		(3,691)	28,669	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0IL	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB E58DKGMJYYYJLN 8C3868	05/19/2023	12/14/2023	5,790	1,555,657	268.68	0	(3,589)	0	(220)		(220)	3,369	0	0	0	0	0	0001	

E06.64

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSS0HB	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int 8C3868	01/13/2023	01/12/2024	26,904	7,193,322	267.37	0	(28,736)	0	(4,086)		(4,086)	24,650	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0JJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int 8C3868	08/14/2023	08/14/2024	49,405	13,362,076	270.46	0	(42,049)	0	(38,617)		(38,617)	3,432	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/21/2023	04/19/2024	48	50,705	1056	0	(200,064)	0	(80,722)		(80,722)	119,342	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	45	48,659	1081	0	(175,815)	0	(86,716)		(86,716)	89,099	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	58	59,540	1027	421,196	0	0	(38,259)		(38,259)	342,407	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	49	50,464	1030	0	(226,331)	0	(239,747)		(239,747)	(13,416)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	62	67,773	1093	0	(304,420)	0	(125,666)		(125,666)	178,754	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0AR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/21/2022	11/21/2023	47	47,129	1003	287,076	0	0	(28,549)		(28,549)	306,746	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFS0BB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	52	53,752	1034	0	(273,988)	0	(221,101)		(221,101)	52,887	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AJ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	02/21/2023	02/21/2024	4,803	5,147,951	1072	0	(244,407)	0	(33,581)		(33,581)	210,826	0	0	0	0	0	0001	
MSCI Emerging Markets 9MCSS0AR	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int 8C3868	01/20/2023	01/19/2024	4,713	5,260,321	1116	0	(249,328)	0	(6,144)		(6,144)	243,184	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AH	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	10/21/2022	10/20/2023	5,294	4,932,579	931.73	328,906	0	0	(151,081)		(151,081)	401,625	0	0	0	0	0	0001	
MSCI Emerging Markets 9MWFS0AH	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/19/2023	05/21/2024	5,304	5,583,415	1053	0	(270,516)	0	(117,579)		(117,579)	152,937	0	0	0	0	0	0001	
MSCI Emerging Markets 9MRBS0AL	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/21/2023	03/21/2024	5,503	5,645,418	1026	0	(280,185)	0	(114,796)		(114,796)	165,389	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	34	61,411	1806	0	(571,200)	0	(340,703)		(340,703)	230,498	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/19/2023	05/21/2024	23	41,734	1815	0	(360,916)	0	(280,519)		(280,519)	80,397	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/28/2023	09/27/2024	37	68,056	1839	0	(582,158)	0	(566,891)		(566,891)	15,267	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/06/2023	01/05/2024	22	40,250	1830	0	(402,688)	0	(125,890)		(125,890)	276,798	0	0	0	0	0	0001	

E06.65

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 FLEX Call Option 9RWXS0FJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/28/2023	09/27/2024	26	47,389	1823	0	(433,082)	0	(421,237)		(421,237)	11,845	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	14	26,964	1926	0	(257,600)	0	(52,308)		(52,308)	205,292	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	28	49,866	1781	518,644	0	0	(103,505)		(103,505)	386,770	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/07/2023	02/07/2024	19	38,225	2012	0	(342,190)	0	(25,885)		(25,885)	316,305	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/28/2023	03/28/2024	46	81,702	1776	0	(816,362)	0	(569,863)		(569,863)	246,499	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0ED	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	42	82,934	1975	0	(801,906)	0	(92,792)		(92,792)	709,114	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/07/2022	11/07/2023	32	59,252	1852	646,976	0	0	(57,976)		(57,976)	406,153	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/28/2023	06/28/2024	36	67,877	1885	0	(595,944)	0	(357,513)		(357,513)	238,431	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	28	50,999	1821	0	(427,280)	0	(449,197)		(449,197)	(21,917)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/28/2023	04/26/2024	45	80,703	1793	0	(749,070)	0	(561,907)		(561,907)	187,163	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	44	86,693	1970	0	(739,992)	0	(299,831)		(299,831)	440,161	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/07/2022	10/06/2023	34	59,175	1740	669,547	0	0	(173,437)		(173,437)	482,579	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	31	59,487	1919	620,031	0	0	(20,319)		(20,319)	341,962	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	30	59,746	1992	0	(468,330)	0	(182,007)		(182,007)	286,323	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	28	50,817	1815	0	(285,040)	0	(275,099)		(275,099)	9,941	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/28/2022	11/28/2023	36	66,989	1861	744,516	0	0	(91,720)		(91,720)	439,137	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/28/2023	08/28/2024	30	57,029	1901	0	(512,760)	0	(337,527)		(337,527)	175,233	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/07/2023	08/07/2024	30	60,149	2005	0	(506,010)	0	(191,099)		(191,099)	314,911	0	0	0	0	0	0001	

E06.66

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 FLEX Call Option 9RWXS0DR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/28/2022	10/27/2023	32	60,041	1876	703,648	0	0	(22,321)		(22,321)	393,471	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0ET	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/28/2023	06/28/2024	27	51,455	1906	0	(415,584)	0	(243,032)		(243,032)	172,552	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0ER	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/12/2023	05/14/2024	31	55,736	1798	0	(460,753)	0	(399,455)		(399,455)	61,298	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/14/2023	02/14/2024	28	56,159	2006	0	(485,912)	0	(45,243)		(45,243)	440,669	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/06/2023	04/05/2024	29	51,948	1791	0	(476,470)	0	(341,961)		(341,961)	134,509	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/28/2023	03/28/2024	35	62,918	1798	0	(579,425)	0	(388,303)		(388,303)	191,122	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	45	85,432	1898	947,610	0	0	(43,490)		(43,490)	522,162	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/07/2023	06/07/2024	28	53,939	1926	0	(467,376)	0	(206,819)		(206,819)	260,557	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/28/2023	08/28/2024	28	53,729	1919	0	(449,316)	0	(291,752)		(291,752)	157,564	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0DZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/13/2023	01/12/2024	35	67,169	1919	0	(663,635)	0	(90,160)		(90,160)	573,475	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0FB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/28/2023	07/26/2024	27	54,347	2013	0	(474,012)	0	(155,864)		(155,864)	318,148	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	16	30,391	1899	0	(290,448)	0	(54,896)		(54,896)	235,552	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/07/2023	03/07/2024	21	40,309	1919	0	(368,256)	0	(94,030)		(94,030)	274,226	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/14/2023	03/14/2024	32	58,652	1833	0	(491,104)	0	(274,166)		(274,166)	216,938	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/21/2023	08/21/2024	21	39,873	1899	0	(340,704)	0	(233,529)		(233,529)	107,175	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXS0EN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	30	54,487	1816	0	(461,610)	0	(335,230)		(335,230)	126,380	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	23	46,159	2007	0	(376,878)	0	(132,569)		(132,569)	244,309	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0CP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/07/2022	12/07/2023	35	64,494	1843	482,510	0	0	(129,508)		(129,508)	427,731	0	0	0	0	0	0001	

E06.67



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 FLEX Call Option 9RXFS0DJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	25	47,586	1903	0	(406,600)	0	(221,461)		(221,461)	185,139	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/07/2023	09/06/2024	27	51,233	1898	0	(431,406)	0	(315,981)		(315,981)	115,425	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FB	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	11/28/2022	11/28/2023	3,247	6,102,672	1879	644,074	0	0	(63,517)		(63,517)	387,002	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RRBS0EF	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	12/21/2022	12/21/2023	2,287	4,149,601	1814	433,044	0	0	(131,636)		(131,636)	275,379	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RRBS0EB	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	10/14/2022	10/13/2023	3,381	5,857,143	1732	657,138	0	0	(217,347)		(217,347)	458,952	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AF	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/05/2023	05/07/2024	3,121	5,610,684	1798	0	(506,877)	0	(394,316)		(394,316)	112,561	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	02/28/2023	02/28/2024	3,218	6,254,698	1944	0	(574,052)	0	(110,041)		(110,041)	464,011	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLS0EF	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	12/28/2022	12/28/2023	3,639	6,416,831	1763	675,652	0	0	(331,346)		(331,346)	424,417	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCS0ET	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	12/14/2022	12/14/2023	4,620	8,579,571	1857	900,703	0	0	(159,798)		(159,798)	553,770	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0EX	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	10/28/2022	10/27/2023	2,984	5,642,386	1891	623,929	0	0	(14,359)		(14,359)	353,611	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FL	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	02/28/2023	02/28/2024	2,929	5,631,295	1923	0	(558,056)	0	(119,797)		(119,797)	438,259	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FH	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	01/27/2023	01/26/2024	3,330	6,449,810	1937	0	(591,699)	0	(84,953)		(84,953)	506,746	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCS0ER	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	12/14/2022	12/14/2023	3,350	6,300,379	1881	611,266	0	0	(87,580)		(87,580)	392,760	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0EZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	11/21/2022	11/21/2023	2,422	4,546,167	1877	504,329	0	0	(42,187)		(42,187)	291,618	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BT	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale D8PU41	07/07/2023	07/05/2024	2,349	4,482,150	1908	0	(375,690)	0	(214,534)		(214,534)	161,156	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BR	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale D8PU41	06/14/2023	06/14/2024	4,296	8,198,486	1908	0	(732,110)	0	(360,606)		(360,606)	371,504	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BX	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale D8PU41	09/14/2023	09/13/2024	3,465	6,603,701	1906	0	(553,460)	0	(399,718)		(399,718)	153,741	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FN	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	05/12/2023	05/14/2024	4,779	8,474,266	1773	0	(773,565)	0	(686,852)		(686,852)	86,713	0	0	0	0	0	0001	

E06.68

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Russell 2000 OTC Call Option 9RWFS0AN	Fixed Annuity Hedge	N/A	Equity/Inde	Wells Fargo	08/14/2023	08/14/2024	3,430	6,724,961	1961	0	(591,324)	0	(281,082)		(281,082)	310,242	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RRBS0ED	Fixed Annuity Hedge	N/A	Equity/Inde	RBC Capital Markets	10/14/2022	10/13/2023	4,078	6,996,665	1716	827,597	0	0	(318,992)		(318,992)	536,988	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BV	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale	09/14/2023	09/13/2024	2,727	5,256,756	1928	0	(403,020)	0	(287,181)		(287,181)	115,838	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BP	Fixed Annuity Hedge	N/A	Equity/Inde	Societe Generale	04/21/2023	04/19/2024	2,168	3,963,624	1828	0	(359,745)	0	(222,134)		(222,134)	137,612	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FD	Fixed Annuity Hedge	N/A	Equity/Inde	Morgan Stanley	01/13/2023	01/12/2024	2,828	5,506,766	1947	0	(485,115)	0	(53,023)		(53,023)	432,093	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FR	Fixed Annuity Hedge	N/A	Equity/Inde	Morgan Stanley	07/28/2023	07/26/2024	3,228	6,553,098	2030	0	(533,304)	0	(169,344)		(169,344)	363,960	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLS0EH	Fixed Annuity Hedge	N/A	Equity/Inde	BOA/Merrill Lynch	12/28/2022	12/28/2023	3,581	6,265,210	1750	688,303	0	0	(358,635)		(358,635)	412,700	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLS0EL	Fixed Annuity Hedge	N/A	Equity/Inde	BOA/Merrill Lynch	04/14/2023	04/12/2024	4,894	8,873,850	1813	0	(825,218)	0	(528,650)		(528,650)	296,569	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AH	Fixed Annuity Hedge	N/A	Equity/Inde	Wells Fargo	05/26/2023	05/28/2024	3,006	5,467,193	1819	0	(479,979)	0	(367,303)		(367,303)	112,676	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FP	Fixed Annuity Hedge	N/A	Equity/Inde	Morgan Stanley	06/14/2023	06/14/2024	3,213	6,201,540	1930	0	(508,414)	0	(240,064)		(240,064)	268,350	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMSS0FF	Fixed Annuity Hedge	N/A	Equity/Inde	Morgan Stanley	01/27/2023	01/26/2024	2,638	5,165,969	1958	0	(436,978)	0	(53,645)		(53,645)	383,332	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AJ	Fixed Annuity Hedge	N/A	Equity/Inde	Wells Fargo	05/26/2023	05/28/2024	4,215	7,581,647	1799	0	(720,864)	0	(563,281)		(563,281)	157,584	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RWFS0AL	Fixed Annuity Hedge	N/A	Equity/Inde	Wells Fargo	08/14/2023	08/14/2024	2,898	5,739,228	1980	0	(467,875)	0	(215,574)		(215,574)	252,302	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMLS0EJ	Fixed Annuity Hedge	N/A	Equity/Inde	BOA/Merrill Lynch	04/14/2023	04/12/2024	3,210	5,902,163	1839	0	(496,678)	0	(302,491)		(302,491)	194,187	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KJ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	06/14/2023	06/14/2024	18	83,012	4612	0	(1,308,816)	0	(241,800)		(241,800)	1,067,016	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	05/12/2023	05/14/2024	10	43,150	4315	0	(266,700)	0	(271,034)		(271,034)	(4,334)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF00WR	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	06/21/2023	06/21/2024	22	101,174	4599	0	(537,966)	0	(319,803)		(319,803)	218,163	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HV	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE	01/27/2023	01/26/2024	15	62,994	4200	0	(437,730)	0	(373,302)		(373,302)	64,429	0	0	0	0	0	0001	

E06.69

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50VP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/21/2023	04/19/2024	49	206,067	4205	0	(1,622,341)	0	(1,586,054)		(1,586,054)	36,287	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/05/2023	05/07/2024	16	68,715	4295	0	(448,512)	0	(445,133)		(445,133)	3,379	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	74	307,202	4151	0	(1,388,092)	0	(2,492,724)		(2,492,724)	(1,104,632)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	55	255,009	4637	0	(1,612,435)	0	(790,358)		(790,358)	822,077	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/28/2023	02/28/2024	31	125,770	4057	0	(1,045,041)	0	(1,205,925)		(1,205,925)	(160,884)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/28/2022	11/28/2023	16	64,641	4040	627,440	0	0	(497,064)		(497,064)	(41,352)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	38	153,629	4043	0	(1,173,484)	0	(1,571,357)		(1,571,357)	(397,872)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/14/2022	10/13/2023	33	125,396	3800	1,040,523	0	0	(1,632,654)		(1,632,654)	(354,007)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	11	51,854	4714	0	(270,996)	0	(123,133)		(123,133)	147,863	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0NB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/28/2023	09/27/2024	49	213,825	4364	0	(1,735,825)	0	(1,719,191)		(1,719,191)	16,634	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	75	292,067	3894	2,781,075	0	0	(3,045,557)		(3,045,557)	(518,320)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	16	67,419	4214	479,488	0	0	(247,889)		(247,889)	61,657	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	56	229,272	4094	0	(1,239,840)	0	(2,127,123)		(2,127,123)	(887,283)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	22	83,716	3805	1,003,706	0	0	(1,085,895)		(1,085,895)	(229,795)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	16	72,762	4548	0	(479,616)	0	(346,050)		(346,050)	133,566	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	47	211,628	4503	0	(1,537,699)	0	(1,129,626)		(1,129,626)	408,073	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/14/2023	09/13/2024	44	202,248	4597	0	(1,497,980)	0	(917,677)		(917,677)	580,303	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/20/2023	01/19/2024	14	59,671	4262	0	(303,114)	0	(276,982)		(276,982)	26,132	0	0	0	0	0	0001	

E06.70

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0HJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/28/2022	12/28/2023	29	111,096	3831	1,135,089	0	0	(1,524,056)		(1,524,056)	(304,690)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	45	208,831	4641	0	(1,366,515)	0	(660,722)		(660,722)	705,793	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0VT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/05/2023	05/07/2024	12	52,831	4403	0	(263,808)	0	(253,538)		(253,538)	10,270	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/14/2023	08/14/2024	5	23,964	4793	0	(107,910)	0	(52,201)		(52,201)	55,709	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS1AJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	29	127,378	4392	0	(976,430)	0	(950,679)		(950,679)	25,751	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	51	207,290	4065	0	(1,220,583)	0	(2,053,670)		(2,053,670)	(833,087)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	59	248,631	4214	1,771,416	0	0	(912,385)		(912,385)	228,056	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	72	298,572	4147	0	(2,187,072)	0	(2,256,493)		(2,256,493)	(69,421)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/07/2023	03/07/2024	39	157,412	4036	0	(1,364,883)	0	(1,609,416)		(1,609,416)	(244,533)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	86	413,650	4810	0	(1,750,874)	0	(717,896)		(717,896)	1,032,978	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	50	205,424	4108	0	(1,630,750)	0	(1,712,839)		(1,712,839)	(82,089)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	15	64,493	4300	0	(331,350)	0	(309,255)		(309,255)	22,095	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0VH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/06/2023	04/05/2024	46	191,097	4154	0	(1,590,496)	0	(1,601,232)		(1,601,232)	(10,736)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/28/2023	02/28/2024	22	90,051	4093	0	(694,474)	0	(793,756)		(793,756)	(99,282)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0ML	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/28/2023	08/28/2024	30	136,910	4564	0	(962,370)	0	(640,339)		(640,339)	322,031	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	29	136,250	4698	0	(776,185)	0	(355,686)		(355,686)	420,499	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	51	205,816	4036	2,007,717	0	0	(1,523,922)		(1,523,922)	(108,171)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0YH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	44	203,391	4623	0	(1,387,408)	0	(681,951)		(681,951)	705,457	0	0	0	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50YT	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	78	363,911	4666	0	(1,809,912)	0	(1,241,702)		(1,241,702)	568,210	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IR	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	10	41,025	4102	0	(275,912)	0	(367,264)		(367,264)	(91,353)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QS	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	11/07/2022	11/07/2023	69	268,106	3886	2,620,137	0	0	(2,962,662)		(2,962,662)	(519,016)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	02/21/2023	02/21/2024	37	149,987	4054	0	(1,328,448)	0	(1,425,801)		(1,425,801)	(97,353)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KZ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	6	28,857	4810	0	(116,292)	0	(47,768)		(47,768)	68,524	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SWXS0AB	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/14/2023	09/12/2025	1	5,151	5151	0	(28,067)	0	(18,768)		(18,768)	9,299	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QG	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	89	344,683	3873	3,398,376	0	0	(3,800,657)		(3,800,657)	(692,609)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZN	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/07/2023	09/06/2024	13	60,891	4684	0	(315,705)	0	(211,068)		(211,068)	104,637	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UN	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	94	392,751	4178	0	(1,619,432)	0	(2,982,346)		(2,982,346)	(1,362,914)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KL	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	06/14/2023	06/14/2024	48	215,005	4479	0	(3,867,936)	0	(959,701)		(959,701)	2,908,235	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LJ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	20	93,487	4674	0	(539,740)	0	(255,157)		(255,157)	284,583	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0RG	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	24	100,892	4204	600,192	0	0	(498,802)		(498,802)	33,656	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZZ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	18	80,590	4477	0	(511,902)	0	(499,879)		(499,879)	12,023	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0ID	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	67	283,606	4233	0	(2,277,665)	0	(1,637,898)		(1,637,898)	639,767	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JH	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	04/14/2023	04/12/2024	41	175,021	4269	0	(1,253,821)	0	(1,123,677)		(1,123,677)	130,144	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0ZX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	65	293,580	4517	0	(1,697,995)	0	(1,662,208)		(1,662,208)	35,787	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GT	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	11/28/2022	11/28/2023	13	54,510	4193	401,219	0	0	(244,363)		(244,363)	30,585	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0XX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE 529900RLNSGA90 UPEH54	07/21/2023	07/19/2024	70	331,198	4731	0	(1,735,090)	0	(769,727)		(769,727)	965,363	0	0	0	0	0	0001	

EOG.72

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50YN	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	08/07/2023	08/07/2024	23	112,425	4888	0	(389,298)	0	(164,794)		(164,794)	224,504	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZL	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	08/21/2023	08/21/2024	20	89,289	4464	0	(702,380)	0	(523,587)		(523,587)	178,793	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZR	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	09/07/2023	09/06/2024	22	99,325	4515	0	(759,198)	0	(541,221)		(541,221)	217,977	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LN	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	07/14/2023	07/12/2024	59	272,279	4615	0	(1,810,238)	0	(905,275)		(905,275)	904,963	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	09/28/2023	09/27/2024	12	55,992	4666	0	(228,672)	0	(222,519)		(222,519)	6,153	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JF	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	04/14/2023	04/12/2024	18	80,294	4461	0	(362,628)	0	(284,715)		(284,715)	77,913	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MV	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	09/14/2023	09/13/2024	34	155,456	4572	0	(1,210,536)	0	(751,018)		(751,018)	459,518	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RK	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	12/21/2022	12/21/2023	103	412,982	4010	3,589,344	0	0	(3,729,851)		(3,729,851)	(470,205)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JT	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	05/12/2023	05/14/2024	8	35,220	4402	0	(174,896)	0	(173,822)		(173,822)	1,074	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XT	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	07/21/2023	07/19/2024	66	310,566	4706	0	(1,737,714)	0	(790,629)		(790,629)	947,085	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IJ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	02/28/2023	02/28/2024	17	72,251	4250	0	(389,708)	0	(418,107)		(418,107)	(28,399)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZF	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	08/21/2023	08/21/2024	51	230,469	4519	0	(1,617,618)	0	(1,180,535)		(1,180,535)	437,083	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZP	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	09/07/2023	09/06/2024	12	55,374	4615	0	(339,648)	0	(233,428)		(233,428)	106,220	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QK	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	10/21/2022	10/20/2023	66	254,567	3857	2,574,924	0	0	(2,920,671)		(2,920,671)	(555,463)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	03/21/2023	03/21/2024	53	216,162	4079	0	(1,223,505)	0	(2,076,729)		(2,076,729)	(853,224)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LH	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	07/14/2023	07/12/2024	11	53,316	4847	0	(192,742)	0	(75,940)		(75,940)	116,802	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MJ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	08/28/2023	08/28/2024	17	78,494	4617	0	(490,552)	0	(317,449)		(317,449)	173,103	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RO	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	12/21/2022	12/21/2023	53	212,135	4003	1,867,084	0	0	(1,950,660)		(1,950,660)	(253,888)	0	0	0	0	0	0001	

E06.73

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50WP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	69	312,469	4529	0	(1,970,088)	0	(1,238,710)		(1,238,710)	731,378	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/14/2023	06/14/2024	7	32,674	4668	0	(140,063)	0	(77,707)		(77,707)	62,356	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/12/2023	05/14/2024	53	221,986	4188	0	(1,817,476)	0	(1,889,747)		(1,889,747)	(72,271)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	19	85,818	4517	0	(556,092)	0	(352,680)		(352,680)	203,412	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	290	1,314,210	4532	0	(8,972,310)	0	(6,514,457)		(6,514,457)	2,457,853	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/28/2022	12/28/2023	21	85,025	4049	579,642	0	0	(706,547)		(706,547)	(74,984)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	68	305,482	4492	0	(1,872,924)	0	(1,830,219)		(1,830,219)	42,705	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/19/2023	05/21/2024	18	78,029	4335	0	(501,318)	0	(475,797)		(475,797)	25,521	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/21/2022	10/20/2023	94	367,927	3914	3,391,050	0	0	(3,634,446)		(3,634,446)	(572,577)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	60	239,585	3993	0	(2,026,450)	0	(2,719,470)		(2,719,470)	(693,019)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	12	55,448	4621	0	(308,496)	0	(215,781)		(215,781)	92,715	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	07/14/2023	07/12/2024	52	238,897	4594	0	(1,664,572)	0	(848,158)		(848,158)	816,415	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	05/12/2023	05/14/2024	54	227,176	4207	0	(1,789,182)	0	(1,855,138)		(1,855,138)	(65,956)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/14/2023	04/12/2024	50	209,944	4199	0	(4,270,250)	0	(1,610,954)		(1,610,954)	2,659,296	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/14/2023	09/13/2024	47	216,970	4616	0	(1,541,271)	0	(934,257)		(934,257)	607,014	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	09/21/2023	09/20/2024	55	242,818	4415	0	(1,773,970)	0	(1,728,066)		(1,728,066)	45,904	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/07/2023	03/07/2024	34	139,467	4102	0	(1,055,428)	0	(1,228,576)		(1,228,576)	(173,148)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	7	30,907	4415	0	(174,328)	0	(91,448)		(91,448)	82,880	0	0	0	0	0	0001	

E06.74

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0JN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	17	75,921	4466	0	(362,559)	0	(283,932)		(283,932)	78,627	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/21/2022	10/20/2023	234	904,663	3866	9,018,594	0	0	(10,148,086)		(10,148,086)	(1,884,853)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/07/2023	02/07/2024	14	64,977	4641	0	(179,494)	0	(52,612)		(52,612)	126,882	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/14/2023	08/14/2024	11	51,673	4698	0	(294,943)	0	(154,580)		(154,580)	140,363	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/07/2023	07/05/2024	15	68,650	4577	0	(382,710)	0	(249,519)		(249,519)	133,191	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/14/2023	04/12/2024	19	84,983	4473	0	(371,697)	0	(288,556)		(288,556)	83,141	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	46	204,858	4453	0	(1,528,258)	0	(1,011,904)		(1,011,904)	516,354	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	70	318,709	4553	0	(1,896,580)	0	(1,170,433)		(1,170,433)	726,147	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/21/2022	10/20/2023	199	781,523	3927	7,045,993	0	0	(7,439,747)		(7,439,747)	(1,103,637)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	65	260,342	4005	2,280,265	0	0	(2,377,342)		(2,377,342)	(305,684)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	35	159,929	4569	0	(2,951,935)	0	(612,856)		(612,856)	2,339,079	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	26	111,778	4299	0	(808,288)	0	(692,376)		(692,376)	115,912	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/28/2022	12/28/2023	22	85,928	3906	755,062	0	0	(1,009,032)		(1,009,032)	(178,699)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50PU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/07/2022	10/06/2023	18	69,124	3840	571,038	0	0	(812,840)		(812,840)	(167,612)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/14/2023	02/14/2024	18	78,709	4373	0	(467,172)	0	(278,002)		(278,002)	189,170	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/13/2023	01/12/2024	10	42,654	4265	0	(241,430)	0	(188,652)		(188,652)	52,778	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	181	758,137	4189	0	(3,011,840)	0	(5,607,008)		(5,607,008)	(2,595,168)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/14/2023	08/14/2024	44	203,494	4625	0	(1,370,996)	0	(759,973)		(759,973)	611,023	0	0	0	0	0	0001	

E06.75



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF0SS	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	01/20/2023	01/19/2024	29	119,054	4105	0	(873,045)	0	(908,121)		(908,121)	(35,076)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0YZ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	08/21/2023	08/21/2024	55	252,393	4589	0	(1,514,095)	0	(1,073,632)		(1,073,632)	440,463	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	12/14/2022	12/14/2023	8	34,120	4265	221,952	0	0	(125,666)		(125,666)	27,231	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0WX	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	06/21/2023	06/21/2024	370	1,663,764	4497	0	(11,286,480)	0	(7,260,595)		(7,260,595)	4,025,885	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0YL	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	08/07/2023	08/07/2024	14	69,476	4963	0	(189,280)	0	(75,708)		(75,708)	113,572	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0XF	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	06/21/2023	06/21/2024	15	66,271	4418	0	(532,605)	0	(360,396)		(360,396)	172,209	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IP	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	03/14/2023	03/14/2024	35	146,372	4182	0	(821,211)	0	(1,078,133)		(1,078,133)	(256,923)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0SE	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	01/06/2023	01/05/2024	17	66,991	3941	0	(628,864)	0	(740,066)		(740,066)	(111,202)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0SA	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	01/06/2023	01/05/2024	14	60,824	4345	0	(237,818)	0	(183,282)		(183,282)	54,536	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0SK	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	01/20/2023	01/19/2024	212	881,356	4157	0	(5,761,524)	0	(5,788,450)		(5,788,450)	(26,926)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0TZ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	03/07/2023	03/07/2024	14	62,054	4432	0	(200,802)	0	(198,157)		(198,157)	2,645	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VR	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	04/21/2023	04/19/2024	28	117,255	4188	0	(958,552)	0	(941,481)		(941,481)	17,071	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HT	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	01/27/2023	01/26/2024	16	69,844	4365	0	(322,656)	0	(224,057)		(224,057)	98,599	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0PQ	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	10/07/2022	10/06/2023	18	71,155	3953	474,738	0	0	(610,271)		(610,271)	(80,409)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HB	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	12/14/2022	12/14/2023	14	57,959	4140	480,648	0	0	(347,009)		(347,009)	(1,842)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IF	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	02/14/2023	02/14/2024	51	214,972	4215	0	(1,788,774)	0	(1,310,616)		(1,310,616)	478,158	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0TV	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	02/21/2023	02/21/2024	52	211,749	4072	0	(1,809,028)	0	(1,928,370)		(1,928,370)	(119,342)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0XL	Fixed Annuity Hedge	N/A	Equity/Inde	CBOE UPEH54	07/07/2023	07/05/2024	26	116,008	4462	0	(850,460)	0	(589,143)		(589,143)	261,317	0	0	0	0	0	0001	

E06.76

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50VF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/06/2023	04/05/2024	13	55,350	4258	0	(368,966)	0	(357,902)		(357,902)	11,064	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	74	304,938	4121	0	(2,161,910)	0	(2,227,867)		(2,227,867)	(65,957)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QO	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/21/2022	10/20/2023	57	217,864	3822	2,330,331	0	0	(2,718,394)		(2,718,394)	(558,194)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	55	244,675	4449	0	(1,659,185)	0	(1,618,032)		(1,618,032)	41,153	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/19/2023	05/21/2024	22	93,386	4245	0	(736,406)	0	(711,540)		(711,540)	24,866	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/21/2022	11/21/2023	51	206,261	4044	2,103,903	0	0	(1,531,759)		(1,531,759)	(112,349)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/14/2023	09/13/2024	40	185,628	4641	0	(1,251,320)	0	(748,437)		(748,437)	502,883	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	85	354,690	4173	0	(2,455,905)	0	(2,499,723)		(2,499,723)	(43,818)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	46	214,201	4657	0	(1,350,514)	0	(643,555)		(643,555)	706,959	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	303	1,351,480	4460	0	(8,925,471)	0	(8,708,067)		(8,708,067)	217,404	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/28/2023	07/26/2024	38	179,453	4722	0	(1,145,396)	0	(447,886)		(447,886)	697,510	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	79	365,618	4628	0	(1,802,780)	0	(1,045,434)		(1,045,434)	757,346	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	20	86,270	4313	0	(199,740)	0	(449,714)		(449,714)	(249,974)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	18	81,782	4543	0	(442,692)	0	(434,221)		(434,221)	8,471	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	67	269,678	4025	2,278,134	0	0	(2,338,463)		(2,338,463)	(272,441)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	60	237,710	3962	2,249,100	0	0	(2,418,332)		(2,418,332)	(366,796)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50QU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/07/2022	11/07/2023	49	189,443	3866	1,913,303	0	0	(2,194,713)		(2,194,713)	(404,674)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	334	1,560,742	4673	0	(9,463,556)	0	(4,441,779)		(4,441,779)	5,021,777	0	0	0	0	0	0001	

E06.77

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50SC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/06/2023	01/05/2024	15	61,838	4123	0	(406,710)	0	(427,947)		(427,947)	(21,237)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	14	64,385	4599	0	(463,050)	0	(232,368)		(232,368)	230,682	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	51	227,949	4470	0	(1,642,047)	0	(1,075,930)		(1,075,930)	566,117	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/27/2023	01/26/2024	29	120,679	4161	0	(912,485)	0	(803,689)		(803,689)	108,796	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/28/2023	08/28/2024	11	53,350	4850	0	(184,096)	0	(103,555)		(103,555)	80,541	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/14/2022	12/14/2023	9	37,623	4180	289,242	0	(195,309)		(195,309)	9,739	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/28/2023	06/28/2024	17	77,480	4558	0	(449,786)	0	(289,631)		(289,631)	160,155	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	12	58,230	4853	0	(217,476)	0	(85,457)		(85,457)	132,019	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF50AB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/21/2025	1	5,375	5375	0	(15,510)	0	(10,265)		(10,265)	5,245	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50AF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/21/2023	09/20/2024	46	203,920	4433	0	(1,431,888)	0	(1,395,436)		(1,395,436)	36,452	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	156	623,187	3995	5,562,180	0	(5,844,776)		(5,844,776)	(786,453)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TF	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	204	853,295	4183	0	(5,779,116)	0	(5,849,783)		(5,849,783)	(70,667)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/21/2023	07/19/2024	162	768,986	4747	0	(3,870,018)	0	(1,690,500)		(1,690,500)	2,179,518	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/12/2023	05/14/2024	62	261,907	4224	0	(1,988,278)	0	(2,055,428)		(2,055,428)	(67,150)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	16	64,789	4049	0	(397,920)	0	(663,272)		(663,272)	(265,352)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/28/2023	06/28/2024	47	208,510	4436	0	(1,594,052)	0	(1,106,538)		(1,106,538)	487,514	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/14/2023	03/14/2024	61	244,774	4013	0	(1,994,222)	0	(2,668,710)		(2,668,710)	(674,488)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50TP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	159	654,644	4117	0	(5,103,741)	0	(5,339,618)		(5,339,618)	(235,877)	0	0	0	0	0	0001	

E06.78

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF50XD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	06/21/2023	06/21/2024	46	204,115	4437	0	(1,575,868)	0	(1,054,093)		(1,054,093)	521,775	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RA	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	97	399,270	4116	2,837,347	0	0	(2,663,913)		(2,663,913)	(116,411)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/14/2023	03/14/2024	52	206,703	3975	0	(1,811,117)	0	(2,432,866)		(2,432,866)	(621,749)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0IH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	02/14/2023	02/14/2024	59	247,375	4193	0	(2,149,901)	0	(1,610,845)		(1,610,845)	539,056	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0FZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	10/14/2022	10/13/2023	12	46,446	3870	338,640	0	0	(509,540)		(509,540)	(94,790)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/14/2023	04/12/2024	20	83,696	4185	0	(1,725,720)	0	(664,366)		(664,366)	1,061,354	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	97	392,762	4049	3,173,355	0	0	(3,191,065)		(3,191,065)	(320,076)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/21/2023	08/21/2024	49	219,793	4486	0	(1,655,514)	0	(1,224,289)		(1,224,289)	431,225	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GJ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	15	61,413	4094	542,010	0	0	(373,059)		(373,059)	(613)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50UP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	03/21/2023	03/21/2024	25	103,324	4133	0	(495,750)	0	(876,293)		(876,293)	(380,543)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	11/14/2022	11/14/2023	60	243,964	4066	2,259,660	0	0	(1,634,716)		(1,634,716)	(61,679)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RC	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	210	852,346	4059	6,762,630	0	0	(6,740,390)		(6,740,390)	(628,448)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	51	200,966	3941	1,973,241	0	0	(2,150,456)		(2,150,456)	(347,303)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50RU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	12/21/2022	12/21/2023	68	270,512	3978	2,487,032	0	0	(2,644,978)		(2,644,978)	(379,611)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	08/14/2023	08/14/2024	24	114,973	4791	0	(520,344)	0	(252,419)		(252,419)	267,925	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	04/21/2023	04/19/2024	73	312,972	4287	0	(2,050,059)	0	(1,956,078)		(1,956,078)	93,981	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SW	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/20/2023	01/19/2024	57	232,643	4081	0	(1,794,531)	0	(1,892,170)		(1,892,170)	(97,639)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50SQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE 529900RLNSGA90 UPEH54	01/20/2023	01/19/2024	79	327,614	4147	0	(2,192,487)	0	(2,218,986)		(2,218,986)	(26,499)	0	0	0	0	0	0001	

E06.79

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0MN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/14/2023	09/13/2024	18	84,514	4695	0	(503,982)	0	(292,204)		(292,204)	211,778	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/14/2023	06/14/2024	26	115,074	4426	0	(2,184,390)	0	(597,744)		(597,744)	1,586,646	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE	02/21/2023	02/21/2024	215	886,329	4122	0	(6,834,205)	0	(7,134,831)		(7,134,831)	(300,626)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/14/2022	10/13/2023	23	87,241	3793	732,895	0	0	(1,153,493)		(1,153,493)	(252,789)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SU	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	323	1,321,648	4092	0	(9,973,917)	0	(10,457,916)		(10,457,916)	(483,999)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	361	1,488,389	4123	0	(7,372,703)	0	(12,923,938)		(12,923,938)	(5,551,235)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/14/2023	06/14/2024	50	223,134	4463	0	(4,081,800)	0	(1,045,369)		(1,045,369)	3,036,431	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/28/2022	12/28/2023	19	73,319	3859	701,138	0	0	(950,662)		(950,662)	(182,790)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0TT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	51	208,574	4090	0	(1,720,434)	0	(1,821,198)		(1,821,198)	(100,764)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HL	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/13/2023	01/12/2024	7	29,883	4269	0	(167,685)	0	(130,369)		(130,369)	37,316	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/14/2023	06/14/2024	53	235,571	4445	0	(4,387,923)	0	(1,161,417)		(1,161,417)	3,226,506	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0UT	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/21/2023	03/21/2024	54	222,121	4113	0	(1,133,514)	0	(1,972,315)		(1,972,315)	(838,801)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0YP	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/07/2023	08/07/2024	12	57,643	4804	0	(255,336)	0	(115,876)		(115,876)	139,460	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QM	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/21/2022	10/20/2023	67	257,393	3842	2,668,476	0	0	(3,066,421)		(3,066,421)	(604,878)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	76	307,638	4048	2,939,528	0	0	(2,189,727)		(2,189,727)	(127,545)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0SI	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	74	311,553	4210	0	(1,800,938)	0	(1,732,066)		(1,732,066)	68,872	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0ND	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/28/2023	09/27/2024	17	73,921	4348	0	(618,749)	0	(612,845)		(612,845)	5,904	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0KX	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/28/2023	06/28/2024	27	119,357	4421	0	(2,337,741)	0	(660,309)		(660,309)	1,677,432	0	0	0	0	0	0001	

E06.80

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SXF0SY	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/20/2023	01/19/2024	32	128,916	4029	0	(1,107,520)	0	(1,198,754)		(1,198,754)	(91,234)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/06/2023	04/05/2024	14	61,556	4397	0	(291,312)	0	(262,897)		(262,897)	28,415	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0XH	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/07/2023	07/05/2024	12	56,002	4667	0	(244,560)	0	(151,069)		(151,069)	93,491	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0TD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	02/21/2023	02/21/2024	68	287,911	4234	0	(1,734,748)	0	(1,701,828)		(1,701,828)	32,920	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/21/2023	04/19/2024	468	1,992,716	4258	0	(13,970,736)	0	(13,455,380)		(13,455,380)	515,356	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/19/2023	05/21/2024	177	776,409	4386	0	(4,391,724)	0	(4,117,757)		(4,117,757)	273,967	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/12/2023	05/14/2024	40	170,110	4253	0	(1,213,480)	0	(1,248,335)		(1,248,335)	(34,855)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0GR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	11/14/2022	11/14/2023	35	140,484	4014	1,421,035	0	0		(1,112,966)	(1,112,966)	(101,988)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	04/28/2023	04/26/2024	28	119,267	4260	0	(938,504)	0	(819,084)		(819,084)	119,420	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0LD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	07/14/2023	07/12/2024	42	201,887	4807	0	(820,512)	0	(337,782)		(337,782)	482,731	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0RQ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	12/21/2022	12/21/2023	66	263,912	3999	2,338,842	0	0		(2,450,934)	(2,450,934)	(324,441)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MZ	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/28/2023	09/27/2024	19	85,689	4510	0	(516,876)	0	(503,011)		(503,011)	13,865	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0WN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	06/21/2023	06/21/2024	195	890,811	4568	0	(5,108,025)	0	(3,114,902)		(3,114,902)	1,993,123	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0HN	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/13/2023	01/12/2024	26	112,128	4313	0	(567,398)	0	(410,639)		(410,639)	156,759	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0WB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	05/19/2023	05/21/2024	20	90,564	4528	0	(344,240)	0	(309,551)		(309,551)	34,689	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0MD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/14/2023	08/14/2024	12	58,004	4834	0	(233,712)	0	(109,276)		(109,276)	124,436	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0SPS	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/07/2022	10/06/2023	15	58,504	3900	432,185	0	0		(587,491)	(587,491)	(101,927)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SWXS0JB	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	03/28/2023	03/28/2024	16	64,176	4011	0	(582,608)	0	(721,174)		(721,174)	(138,566)	0	0	0	0	0	0001	

EOG.81

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 FLEX OPTION 9SWXS0HR	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	01/13/2023	01/12/2024	9	37,644	4183	0	(256,086)	0	(222,434)		(222,434)	33,652	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXFS0AD	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	09/07/2023	09/05/2025	1	5,203	5203	0	(20,587)	0	(16,749)		(16,749)	3,838	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0YV	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	08/21/2023	08/21/2024	12	56,773	4731	0	(237,108)	0	(158,004)		(158,004)	79,104	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFS0QE	Fixed Annuity Hedge	N/A	Equity/Inde x	CBOE UPEH54	10/21/2022	10/20/2023	57	221,051	3878	2,161,098	0	0	(2,404,763)		(2,404,763)	(431,455)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	01/27/2023	01/26/2024	5,178	21,372,454	4128	0	(1,732,894)	0	(1,568,144)		(1,568,144)	164,750	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley F3BB653	06/14/2023	06/14/2024	3,861	17,392,415	4505	0	(1,146,038)	0	(719,494)		(719,494)	426,543	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GG	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	4,786	20,439,235	4271	0	(1,652,371)	0	(1,493,072)		(1,493,072)	159,299	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/28/2023	06/28/2024	6,770	30,090,619	4445	0	(2,251,184)	0	(1,561,704)		(1,561,704)	689,480	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HM	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/07/2023	09/06/2024	1,208	5,728,626	4742	0	(270,655)	0	(166,590)		(166,590)	104,065	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GO	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	04/21/2023	04/19/2024	6,067	25,604,681	4220	0	(2,005,475)	0	(1,900,703)		(1,900,703)	104,772	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LA	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	2,596	10,611,436	4088	956,647	0	0	(702,883)		(702,883)	(25,515)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GO	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	06/21/2023	06/21/2024	62,155	296,449,516	4770	0	(9,727,929)	0	(4,959,808)		(4,959,808)	4,768,121	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KP	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/07/2023	08/07/2024	5,230	24,158,416	4619	0	(1,775,916)	0	(890,588)		(890,588)	885,328	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0DA	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	1,694	7,202,278	4252	0	(381,573)	0	(461,092)		(461,092)	(79,519)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	10/07/2022	10/06/2023	5,993	22,477,765	3751	2,175,659	0	0	(3,241,846)		(3,241,846)	(766,926)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KR	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	08/14/2023	08/14/2024	1,408	6,585,132	4677	0	(404,505)	0	(210,178)		(210,178)	194,328	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	05/05/2023	05/07/2024	4,906	20,874,834	4255	0	(1,515,966)	0	(1,494,348)		(1,494,348)	21,619	0	0	0	0	0	0001	

E06.82

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0YG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/28/2023	04/26/2024	3,749	15,790,825	4212	0	(1,336,041)	0	(1,219,010)		(1,219,010)	117,032	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/21/2023	04/19/2024	7,651	33,529,436	4382	0	(1,798,174)	0	(1,594,306)		(1,594,306)	203,868	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UN	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	11/21/2022	11/21/2023	8,173	33,377,224	4084	2,970,100	0	0	(2,181,080)		(2,181,080)	(68,415)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WV	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/13/2023	01/12/2024	3,008	12,410,587	4126	0	(942,257)	0	(873,287)		(873,287)	68,970	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LI	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int . E58DKGMJYYJLN 8C3868	11/28/2022	11/28/2023	2,084	8,363,280	4013	856,354	0	0	(695,774)		(695,774)	(73,133)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HU	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	09/14/2023	09/13/2024	1,157	5,621,574	4859	0	(215,002)	0	(116,313)		(116,313)	98,689	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	11/21/2022	11/21/2023	2,552	10,224,384	4006	1,036,788	0	0	(850,778)		(850,778)	(90,411)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/20/2023	01/19/2024	5,092	20,600,755	4046	0	(1,732,812)	0	(1,836,547)		(1,836,547)	(103,734)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	38,422	165,896,206	4318	0	(11,607,298)	0	(10,575,644)		(10,575,644)	1,031,654	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UP	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	11/21/2022	11/21/2023	5,252	21,390,241	4073	1,939,480	0	0	(1,450,274)		(1,450,274)	(63,865)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UX	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	01/13/2023	01/12/2024	5,565	22,555,390	4053	0	(1,980,028)	0	(1,937,408)		(1,937,408)	42,620	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GH	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale . O2RNE8IBXP4R0T D8PU41	06/28/2023	06/28/2024	1,332	6,368,665	4781	0	(194,570)	0	(106,848)		(106,848)	87,721	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EW	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	10/28/2022	10/27/2023	2,058	8,480,380	4121	666,372	0	0	(418,931)		(418,931)	41,316	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EO	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	6,871	25,296,274	3682	2,584,614	0	0	(4,208,652)		(4,208,652)	(1,036,120)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GG	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	01/06/2023	01/05/2024	2,207	9,423,427	4270	0	(458,666)	0	(392,894)		(392,894)	65,772	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GC	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	12/07/2022	12/07/2023	2,138	9,215,635	4310	504,515	0	0	(256,817)		(256,817)	103,986	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FZ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale . O2RNE8IBXP4R0T D8PU41	05/26/2023	05/28/2024	1,278	5,835,706	4566	0	(224,635)	0	(181,322)		(181,322)	43,313	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EU	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	2,409	8,736,070	3626	977,916	0	0	(1,608,015)		(1,608,015)	(407,962)	0	0	0	0	0	0001	

E06.83



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SBCS1FQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/21/2022 11/21/2023	6,509	27,245,047	4186	2,014,177	0	0	(1,208,615)		(1,208,615)	162,000	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0IC	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	09/21/2023 09/20/2024	6,359	29,164,536	4586	0	(1,544,497)	0	(1,392,248)		(1,392,248)	152,249	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JK	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	10/14/2022 10/13/2023	14,253	55,665,804	3906	3,811,006	0	0	(5,556,545)		(5,556,545)	(916,049)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	04/14/2023 04/12/2024	15,439	69,789,992	4520	0	(2,615,010)	0	(1,979,345)		(1,979,345)	635,665	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	02/28/2023 02/28/2024	5,644	22,779,466	4036	0	(1,968,355)	0	(2,289,784)		(2,289,784)	(321,430)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FI	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/07/2022 11/07/2023	1,496	6,290,097	4205	354,338	0	0	(227,208)		(227,208)	61,274	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HI	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	08/28/2023 08/28/2024	6,760	30,559,594	4521	0	(2,355,611)	0	(1,596,366)		(1,596,366)	759,245	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UH	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	11/07/2022 11/07/2023	1,321	5,432,599	4112	366,098	0	0	(296,659)		(296,659)	13,410	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	03/07/2023 03/07/2024	2,113	9,208,243	4358	0	(394,717)	0	(388,798)		(388,798)	5,919	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GA	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	05/12/2023 05/14/2024	1,680	7,457,100	4439	0	(328,779)	0	(329,984)		(329,984)	(1,205)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FW	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	03/28/2023 03/28/2024	6,352	25,639,213	4036	0	(2,201,412)	0	(2,735,526)		(2,735,526)	(534,114)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	04/06/2023 04/05/2024	2,537	11,404,855	4495	0	(423,737)	0	(341,734)		(341,734)	82,003	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	01/06/2023 01/05/2024	3,530	14,047,988	3980	0	(1,247,689)	0	(1,418,964)		(1,418,964)	(171,274)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FU	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/21/2022 11/21/2023	1,695	7,169,172	4230	487,084	0	0	(260,609)		(260,609)	64,040	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LO	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	E58DKGMJYYYJLN 8C3868	05/05/2023 05/07/2024	2,530	11,455,714	4528	0	(414,155)	0	(363,974)		(363,974)	50,181	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FA	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/28/2022 10/27/2023	6,478	25,743,637	3974	2,595,383	0	0	(2,174,633)		(2,174,633)	(245,751)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HA	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	08/14/2023 08/14/2024	4,725	21,731,551	4599	0	(1,580,186)	0	(873,877)		(873,877)	706,308	0	0	0	0	0	0001	

E06.84

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0YU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	60,075	275,127,881	4580	0	(9,636,649)	0	(7,833,957)		(7,833,957)	1,802,691	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JM	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	10/21/2022	10/20/2023	78,868	322,609,554	4091	21,647,864	0	0	(17,360,680)		(17,360,680)	1,038,581	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UZ	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch EYKN6V0ZCB8VD9 IULB80	02/14/2023	02/14/2024	13,952	63,045,181	4519	0	(2,531,678)	0	(1,139,281)		(1,139,281)	1,392,398	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CY	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/21/2023	03/21/2024	8,364	35,508,860	4245	0	(2,052,998)	0	(2,257,600)		(2,257,600)	(204,602)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CY	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	04/14/2023	04/12/2024	6,048	25,632,513	4238	0	(1,934,779)	0	(1,783,017)		(1,783,017)	151,762	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	07/21/2023	07/19/2024	71,681	355,247,452	4956	0	(10,564,991)	0	(3,386,988)		(3,386,988)	7,178,003	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GA	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	12/07/2022	12/07/2023	1,288	5,650,082	4387	261,522	0	0	(100,586)		(100,586)	80,957	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	06/28/2023	06/28/2024	4,620	20,746,849	4491	0	(1,400,800)	0	(947,693)		(947,693)	453,107	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1ES	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	5,604	20,448,996	3649	2,207,038	0	0	(3,614,632)		(3,614,632)	(907,196)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HY	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	52,974	250,595,096	4731	0	(9,058,745)	0	(8,059,660)		(8,059,660)	999,085	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CW	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup 5493008GOWFHX1 UU8231	02/07/2023	02/07/2024	2,760	11,838,578	4289	0	(854,344)	0	(549,431)		(549,431)	304,913	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CS	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	10/21/2022	10/20/2023	2,077	8,294,873	3994	662,858	0	0	(643,550)		(643,550)	(57,088)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JW	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets ES7IP3U3RHIGC71 XBU11	03/14/2023	03/14/2024	1,320	5,603,374	4245	0	(264,435)	0	(348,057)		(348,057)	(83,622)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	06/07/2023	06/07/2024	1,417	6,660,849	4701	0	(190,728)	0	(133,261)		(133,261)	57,466	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0KY	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/07/2022	11/07/2023	1,415	5,638,181	3985	479,949	0	0	(476,468)		(476,468)	(52,729)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0DE	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	3,559	14,434,806	4056	0	(1,191,909)	0	(1,478,579)		(1,478,579)	(286,670)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley 4PQUHN3JPFQFN F3BB653	12/14/2022	12/14/2023	1,262	5,377,899	4261	356,193	0	0	(201,257)		(201,257)	41,806	0	0	0	0	0	0001	

E06.85

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0WY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	02/14/2023	02/14/2024	3,613	15,416,057	4267	0	(1,135,300)	0	(799,284)		(799,284)	336,015	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/05/2023	05/07/2024	4,966	20,947,333	4218	0	(1,646,688)	0	(1,637,798)		(1,637,798)	8,891	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LM	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int . E58DKGMJYYYJLN 8C3868	05/05/2023	05/07/2024	1,666	7,662,101	4599	0	(222,415)	0	(186,002)		(186,002)	36,413	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GF	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale D8PU41 . O2RNE8IBXP4R0T	06/14/2023	06/14/2024	977	4,469,814	4575	0	(248,905)	0	(147,647)		(147,647)	101,257	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FK	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	11/14/2022	11/14/2023	17,997	77,599,825	4312	4,621,376	0	0	(1,632,910)		(1,632,910)	1,140,316	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLS0AB	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	08/28/2023	08/28/2025	81	411,921	5085	0	(22,350)	0	(16,463)		(16,463)	5,887	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	8,139	35,612,927	4376	0	(2,181,417)	0	(1,946,900)		(1,946,900)	234,517	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0DA	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup . 5493008GOWFHX1 UU8231	04/14/2023	04/12/2024	5,816	24,548,231	4221	0	(1,946,928)	0	(1,784,424)		(1,784,424)	162,504	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	11/21/2022	11/21/2023	5,529	22,559,923	4080	2,016,896	0	0	(1,491,900)		(1,491,900)	(52,990)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UV	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	01/13/2023	01/12/2024	5,085	20,719,697	4075	0	(1,744,172)	0	(1,681,736)		(1,681,736)	62,437	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	05/19/2023	05/21/2024	7,623	33,863,196	4442	0	(1,753,216)	0	(1,526,676)		(1,526,676)	226,540	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FS	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	11/21/2022	11/21/2023	17,602	72,759,803	4134	5,917,527	0	0	(3,981,230)		(3,981,230)	146,122	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0DC	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS . 5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	2,436	9,971,011	4093	0	(761,932)	0	(942,006)		(942,006)	(180,074)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/28/2023	04/26/2024	5,073	21,517,688	4242	0	(1,713,724)	0	(1,545,741)		(1,545,741)	167,983	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/21/2023	04/19/2024	9,553	41,217,087	4315	0	(2,612,408)	0	(2,390,753)		(2,390,753)	221,655	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FP	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale D8PU41 . O2RNE8IBXP4R0T	02/21/2023	02/21/2024	59,364	259,247,931	4367	0	(11,667,852)	0	(9,748,852)		(9,748,852)	1,919,000	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	10/07/2022	10/06/2023	1,379	5,210,827	3779	479,897	0	0	(707,377)		(707,377)	(161,857)	0	0	0	0	0	0001	

E06.86

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0ZC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/19/2023	05/21/2024	5,951	25,502,772	4285	0	(1,917,771)	0	(1,762,758)		(1,762,758)	155,013	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/28/2023	04/26/2024	5,755	24,316,889	4225	0	(2,001,720)	0	(1,817,904)		(1,817,904)	183,816	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	5,181	23,716,287	4578	0	(1,647,621)	0	(1,103,052)		(1,103,052)	544,569	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CU	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS 5493001KJTIIGC8Y 1R12	10/21/2022	10/20/2023	11,216	43,458,747	3875	4,243,257	0	0	(4,769,096)		(4,769,096)	(864,353)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GW	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	07/07/2023	07/05/2024	5,656	25,397,985	4490	0	(1,847,804)	0	(1,192,160)		(1,192,160)	655,644	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FU	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	03/14/2023	03/14/2024	1,366	5,411,573	3962	0	(485,725)	0	(654,079)		(654,079)	(168,355)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GY	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	06/21/2023	06/21/2024	4,998	22,426,326	4487	0	(1,548,984)	0	(1,006,611)		(1,006,611)	542,373	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	8,744	32,025,862	3663	3,379,405	0	0	(5,521,368)		(5,521,368)	(1,375,446)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FX	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/14/2023	04/12/2024	742	3,277,362	4417	0	(162,873)	0	(135,249)		(135,249)	27,624	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	03/28/2023	03/28/2024	5,241	21,104,826	4027	0	(1,845,722)	0	(2,296,373)		(2,296,373)	(450,651)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HS	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	09/14/2023	09/13/2024	1,591	7,715,936	4850	0	(303,542)	0	(164,560)		(164,560)	138,982	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LG	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	7,444	29,979,668	4027	2,996,971	0	0	(2,393,515)		(2,393,515)	(224,697)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GY	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo KB1H1DSPRFMYM CUFXT09	07/28/2023	07/26/2024	1,115	5,526,609	4957	0	(192,936)	0	(55,855)		(55,855)	137,082	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	08/28/2023	08/28/2024	6,736	30,352,551	4506	0	(2,410,229)	0	(1,644,409)		(1,644,409)	765,820	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCS0AF	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC G5GSEF7VJP5I7O UK5573	09/21/2023	09/19/2025	106	530,581	5005	0	(28,333)	0	(25,897)		(25,897)	2,436	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GD	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/14/2023	06/14/2024	1	4,747	4747	0	(166)	0	(83)		(83)	83	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GN	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	07/28/2023	07/26/2024	4,470	20,798,016	4653	0	(1,549,781)	0	(654,584)		(654,584)	895,197	0	0	0	0	0	0001	

E06.87

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0YO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/12/2023	05/14/2024	17,625	79,090,601	4487	0	(3,029,949)	0	(2,995,621)		(2,995,621)	34,328	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GU	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	06/07/2023	06/07/2024	4,370	19,242,115	4403	0	(1,266,075)	0	(1,037,319)		(1,037,319)	228,755	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	09/28/2023	09/27/2024	5,054	22,117,466	4376	0	(1,778,388)	0	(1,734,303)		(1,734,303)	44,084	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EM	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	10/14/2022	10/13/2023	1,603	5,926,884	3697	589,716	0	0	(956,689)		(956,689)	(232,893)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KC	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets . ES7IP3U3RHIGC71 XBU11	03/21/2023	03/21/2024	76,252	333,460,671	4373	0	(13,850,620)	0	(14,339,473)		(14,339,473)	(488,853)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	05/12/2023	05/14/2024	2,416	10,078,368	4172	0	(844,759)	0	(890,399)		(890,399)	(45,640)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	09/07/2023	09/06/2024	4,722	21,419,748	4536	0	(1,623,576)	0	(1,107,204)		(1,107,204)	516,372	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GI	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	01/20/2023	01/19/2024	79,033	342,223,955	4330	0	(14,765,807)	0	(12,169,766)		(12,169,766)	2,596,040	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/06/2023	01/05/2024	5,238	20,708,485	3954	0	(1,931,162)	0	(2,222,260)		(2,222,260)	(291,098)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	04/06/2023	04/05/2024	5,375	22,448,419	4176	0	(1,814,077)	0	(1,784,655)		(1,784,655)	29,422	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JQ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets . ES7IP3U3RHIGC71 XBU11	12/07/2022	12/07/2023	3,396	13,551,976	3991	1,361,474	0	0	(1,235,070)		(1,235,070)	(158,519)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WG	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	01/13/2023	01/12/2024	15,570	67,869,786	4359	0	(3,019,808)	0	(2,022,665)		(2,022,665)	997,142	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KG	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets . ES7IP3U3RHIGC71 XBU11	04/21/2023	04/19/2024	63,394	286,279,063	4516	0	(10,586,046)	0	(8,614,852)		(8,614,852)	1,971,195	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GE	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	6,845	29,333,221	4285	0	(2,299,926)	0	(2,068,666)		(2,068,666)	231,260	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XC	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	02/28/2023	02/28/2024	7,570	30,480,832	4027	0	(2,683,654)	0	(3,128,772)		(3,128,772)	(445,119)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HK	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	09/07/2023	09/06/2024	1,293	6,324,528	4891	0	(197,612)	0	(112,057)		(112,057)	85,555	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . 4PQUHN3JPFQFN F3BB653	06/07/2023	06/07/2024	4,702	20,400,991	4339	0	(1,552,881)	0	(1,301,152)		(1,301,152)	251,729	0	0	0	0	0	0001	

E06.88

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMLS0UT	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	12/14/2022 12/14/2023	14,426	62,823,787	4355	3,425,669	0	0	(1,471,507)		(1,471,507)	782,862	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VF	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	07/14/2023 07/12/2024	20,101	98,542,137	4902	0	(2,993,501)	0	(1,113,419)		(1,113,419)	1,880,082	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	08/28/2023 08/28/2024	2,769	12,428,047	4488	0	(1,022,102)	0	(703,205)		(703,205)	318,897	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SUBS0AB	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIC8Y 1R12	09/28/2023 09/26/2025	31	156,097	5035	0	(7,615)	0	(7,324)		(7,324)	291	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	06/14/2023 06/14/2024	2,187	10,204,520	4666	0	(449,503)	0	(244,282)		(244,282)	205,221	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HG	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	08/21/2023 08/21/2024	58,361	280,526,737	4807	0	(10,436,237)	0	(6,064,551)		(6,064,551)	4,371,685	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GS	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	05/19/2023 05/21/2024	5,583	24,033,363	4305	0	(1,733,412)	0	(1,583,452)		(1,583,452)	149,960	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	5493008GOWFHX1 UJ8231	01/13/2023 01/12/2024	1,893	8,159,246	4310	0	(410,081)	0	(301,841)		(301,841)	108,240	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HA	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	08/14/2023 08/14/2024	17,320	84,612,703	4885	0	(3,060,631)	0	(1,317,006)		(1,317,006)	1,743,625	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	12/28/2022 12/28/2023	7,380	28,366,875	3844	2,829,617	0	0	(3,792,851)		(3,792,851)	(745,409)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBS0AD	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	08/21/2023 08/21/2025	67	343,070	5120	0	(17,224)	0	(12,563)		(12,563)	4,661	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HD	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	08/21/2023 08/21/2024	16,655	76,678,288	4604	0	(4,758,202)	0	(3,128,733)		(3,128,733)	1,629,468	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FE	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/28/2022 10/27/2023	6,022	23,868,077	3963	2,447,436	0	0	(2,081,487)		(2,081,487)	(254,174)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1EY	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/28/2022 10/27/2023	3,866	15,542,982	4020	1,451,899	0	0	(1,130,456)		(1,130,456)	(73,957)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	02/07/2023 02/07/2024	5,200	21,951,592	4221	0	(1,824,876)	0	(1,275,526)		(1,275,526)	549,349	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FY	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	11/21/2022 11/21/2023	8,018	32,684,094	4076	2,940,721	0	0	(2,190,066)		(2,190,066)	(87,695)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HC	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	08/14/2023 08/14/2024	5,315	24,340,096	4580	0	(1,844,362)	0	(1,034,802)		(1,034,802)	809,560	0	0	0	0	0	0001	

E06.89

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0WU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	02/07/2023	02/07/2024	5,785	24,560,854	4246	0	(1,944,151)	0	(1,321,604)		(1,321,604)	622,547	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FS	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	02/14/2023	02/14/2024	1,505	6,674,314	4435	0	(333,472)	0	(181,278)		(181,278)	152,194	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/14/2022	12/14/2023	4,313	17,483,392	4054	1,704,993	0	0	(1,369,086)		(1,369,086)	(123,172)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VB	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch . EYKN6V0ZCB8VD9 IULB80	07/07/2023	07/05/2024	1,285	6,217,357	4838	0	(180,707)	0	(86,921)		(86,921)	93,786	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	11/21/2022	11/21/2023	6,690	27,423,983	4099	2,371,705	0	0	(1,699,798)		(1,699,798)	(21,007)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FW	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	11/21/2022	11/21/2023	9,015	37,164,788	4123	3,083,084	0	0	(2,119,126)		(2,119,126)	41,958	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	05/12/2023	05/14/2024	3,062	13,466,431	4398	0	(665,287)	0	(673,486)		(673,486)	(8,199)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GB	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale . O2RNE8IBXP4R0T D8PU41	06/07/2023	06/07/2024	1,334	5,994,022	4493	0	(315,557)	0	(249,087)		(249,087)	66,470	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	08/07/2023	08/07/2024	5,234	24,025,526	4590	0	(1,876,117)	0	(963,880)		(963,880)	912,237	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	01/06/2023	01/05/2024	3,306	13,266,019	4013	0	(1,107,113)	0	(1,236,728)		(1,236,728)	(129,616)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KJ	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets . ES7IP3U3RHIGC71 XBU11	07/28/2023	07/26/2024	3,045	14,128,709	4640	0	(1,082,223)	0	(463,194)		(463,194)	619,029	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZE	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	05/19/2023	05/21/2024	4,979	21,243,401	4267	0	(1,664,631)	0	(1,537,162)		(1,537,162)	127,468	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCS0AD	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	08/07/2023	08/07/2025	70	373,128	5330	0	(14,700)	0	(8,365)		(8,365)	6,334	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0US	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	10/07/2022	10/06/2023	5,235	19,343,220	3695	2,058,996	0	0	(3,122,785)		(3,122,785)	(775,804)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0IE	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo . KB1H1DSPRFMYM CUFXT09	09/21/2023	09/20/2024	1,267	5,905,804	4661	0	(258,903)	0	(231,338)		(231,338)	27,565	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GE	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC . G5GSEF7VJP5I7O UK5573	12/07/2022	12/07/2023	1,272	5,348,722	4205	363,264	0	0	(242,584)		(242,584)	27,431	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley . F3BB653	12/14/2022	12/14/2023	5,903	24,119,717	4086	2,224,811	0	0	(1,716,822)		(1,716,822)	(107,414)	0	0	0	0	0	0001	

E06.90

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SWFS0FQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	02/14/2023	02/14/2024	1,420	6,339,647	4465	0	(293,495)	0	(150,089)		(150,089)	143,406	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GU	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	07/07/2023	07/05/2024	4,766	21,611,141	4534	0	(1,424,977)	0	(893,446)		(893,446)	531,532	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	07/28/2023	07/26/2024	5,787	27,090,162	4681	0	(1,897,946)	0	(777,330)		(777,330)	1,120,616	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KL	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	08/07/2023	08/07/2024	1,147	5,415,354	4721	0	(317,958)	0	(144,762)		(144,762)	173,195	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FC	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	10/28/2022	10/27/2023	6,899	27,370,955	3967	2,789,030	0	0	(2,359,156)		(2,359,156)	(280,278)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	12/28/2022	12/28/2023	7,349	28,308,862	3852	2,782,970	0	0	(3,721,946)		(3,721,946)	(722,903)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZI	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	06/07/2023	06/07/2024	3,416	15,764,498	4615	0	(592,162)	0	(436,659)		(436,659)	155,504	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WO	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	01/27/2023	01/26/2024	6,033	24,938,310	4134	0	(1,996,408)	0	(1,798,788)		(1,798,788)	197,620	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBS0AB	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	08/14/2023	08/14/2025	28	148,202	5293	0	(6,080)	0	(3,693)		(3,693)	2,386	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LK	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	04/06/2023	04/05/2024	1,715	7,846,914	4575	0	(229,420)	0	(168,872)		(168,872)	60,548	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FT	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	03/07/2023	03/07/2024	1,257	5,264,919	4188	0	(341,243)	0	(373,173)		(373,173)	(31,930)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0KN	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	08/07/2023	08/07/2024	4,701	21,889,031	4656	0	(1,487,957)	0	(721,093)		(721,093)	766,864	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCS0AB	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	07/28/2023	07/28/2025	72	381,553	5299	0	(17,219)	0	(8,871)		(8,871)	8,347	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YW	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	05/19/2023	05/21/2024	7,045	30,631,096	4348	0	(2,002,191)	0	(1,804,908)		(1,804,908)	197,283	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HE	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	08/14/2023	08/14/2024	2,490	11,339,261	4554	0	(905,416)	0	(517,176)		(517,176)	388,239	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0FY	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	04/21/2023	04/19/2024	1,836	8,182,611	4457	0	(359,718)	0	(305,033)		(305,033)	54,684	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	12/14/2022	12/14/2023	5,070	20,653,304	4074	1,947,513	0	0	(1,525,786)		(1,525,786)	(112,262)	0	0	0	0	0	0001	

EOG 91



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SWFS0GS	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	06/28/2023	06/28/2024	5,293	23,586,031	4456	0	(1,720,667)	0	(1,186,880)		(1,186,880)	533,787	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GI	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	05/26/2023	05/28/2024	4,839	20,626,915	4263	0	(1,695,106)	0	(1,535,445)		(1,535,445)	159,661	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GM	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	06/07/2023	06/07/2024	2,854	12,324,428	4318	0	(979,606)	0	(826,906)		(826,906)	152,700	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HF	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	09/07/2023	09/06/2024	2,909	14,008,842	4816	0	(543,233)	0	(321,792)		(321,792)	221,441	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	09/14/2023	09/13/2024	20,977	102,829,254	4902	0	(3,482,329)	0	(1,833,560)		(1,833,560)	1,648,768	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GM	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	04/21/2023	04/19/2024	5,560	23,582,184	4241	0	(1,766,827)	0	(1,661,034)		(1,661,034)	105,793	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UY	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	11/21/2022	11/21/2023	5,291	21,463,418	4057	1,999,072	0	0	(1,533,626)		(1,533,626)	(93,954)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	05/05/2023	05/07/2024	4,880	20,451,348	4191	0	(1,700,692)	0	(1,702,658)		(1,702,658)	(1,966)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0HO	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	09/14/2023	09/13/2024	846	4,068,575	4809	0	(178,028)	0	(99,169)		(99,169)	78,858	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HJ	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	09/21/2023	09/20/2024	17,968	81,411,391	4531	0	(4,927,429)	0	(4,455,384)		(4,455,384)	472,046	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FM	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale	12/21/2022	12/21/2023	84,164	355,803,310	4228	19,970,552	0	0	(16,068,007)		(16,068,007)	1,729,382	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FM	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	11/21/2022	11/21/2023	61,563	265,055,187	4305	15,509,868	0	0	(6,416,127)		(6,416,127)	3,499,655	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JO	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	12/07/2022	12/07/2023	6,424	25,774,437	4012	2,495,179	0	0	(2,216,206)		(2,216,206)	(253,140)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HH	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	09/14/2023	09/13/2024	3,740	17,829,702	4767	0	(870,586)	0	(496,376)		(496,376)	374,210	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XU	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	04/14/2023	04/12/2024	2,288	10,006,545	4373	0	(555,107)	0	(475,089)		(475,089)	80,018	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WS	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	01/27/2023	01/26/2024	4,353	17,915,816	4116	0	(1,489,051)	0	(1,358,040)		(1,358,040)	131,011	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	08/21/2023	08/21/2024	6,501	29,675,505	4565	0	(2,003,492)	0	(1,348,341)		(1,348,341)	655,150	0	0	0	0	0	0001	

EO6.92

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SCSS0LE	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	5,290	21,332,031	4033	2,112,993	0	(1,677,485)		(1,677,485)	(150,328)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	12/14/2022	12/14/2023	7,268	29,816,171	4102	2,669,863	0	(2,017,626)		(2,017,626)	(94,582)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AM	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	09/28/2023	09/27/2024	5,721	25,083,152	4384	(1,983,570)	0	(1,934,466)		(1,934,466)	49,103	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VD	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	07/07/2023	07/05/2024	2,946	14,020,662	4759	(516,664)	0	(269,367)		(269,367)	247,296	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VA	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	11/21/2022	11/21/2023	5,524	22,236,199	4025	2,185,266	0	(1,749,772)		(1,749,772)	(158,529)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AK	Fixed Annuity Hedge	N/A	Equity/Inde x	Morgan Stanley	4PQUHN3JPFQFN F3BB653	09/28/2023	09/27/2024	3,460	15,333,682	4432	(1,099,959)	0	(1,071,161)		(1,071,161)	28,798	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UR	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	11/21/2022	11/21/2023	17,026	69,275,900	4069	6,328,394	0	(4,758,237)		(4,758,237)	(230,197)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JY	Fixed Annuity Hedge	N/A	Equity/Inde x	RBC Capital Markets	ES7IP3U3RHIGC71 XBU11	03/14/2023	03/14/2024	1,940	8,201,059	4227	(405,546)	0	(535,181)		(535,181)	(129,636)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1FG	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	10/28/2022	10/27/2023	2,470	9,753,166	3949	1,023,706	0	(888,539)		(888,539)	(119,092)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GC	Fixed Annuity Hedge	N/A	Equity/Inde x	Wells Fargo	KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	2,914	12,633,356	4335	(885,975)	0	(786,655)		(786,655)	99,320	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0UJ	Fixed Annuity Hedge	N/A	Equity/Inde x	BOA/Merrill Lynch	EYKN6V0ZCB8VD9 IULB80	11/07/2022	11/07/2023	5,532	21,703,640	3923	2,053,239	0	(2,177,868)		(2,177,868)	(336,335)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0DG	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIGC8Y 1R12	03/28/2023	03/28/2024	6,675	26,823,688	4019	(2,386,112)	0	(2,968,680)		(2,968,680)	(582,568)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSS0LC	Fixed Annuity Hedge	N/A	Equity/Inde x	Credit Suisse FB Int	E58DKGMJYYYJLN 8C3868	11/28/2022	11/28/2023	5,261	21,235,921	4036	2,090,982	0	(1,650,451)		(1,650,451)	(142,381)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CQ	Fixed Annuity Hedge	N/A	Equity/Inde x	UBS	5493001KJTIIGC8Y 1R12	10/21/2022	10/20/2023	8,123	32,324,829	3979	2,647,219	0	(2,627,543)		(2,627,543)	(272,369)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GW	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	06/07/2023	06/07/2024	4,123	18,011,985	4369	(1,282,499)	0	(1,064,476)		(1,064,476)	218,023	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GK	Fixed Annuity Hedge	N/A	Equity/Inde x	Barclays Bank PLC	G5GSEF7VJP5I7O UK5573	04/21/2023	04/19/2024	17,073	73,846,188	4325	(4,563,010)	0	(4,155,912)		(4,155,912)	407,099	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CS	Fixed Annuity Hedge	N/A	Equity/Inde x	Citigroup	5493008GOWFHX1 UU8231	02/07/2023	02/07/2024	1,941	8,869,535	4570	(316,280)	0	(111,541)		(111,541)	204,739	0	0	0	0	0	0001	

E06.93

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 OTC Call Option 9SMSS0VW	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	12/28/2022	12/28/2023	5,651	21,748,834	3849	2,151,770	0	0	(2,879,244)		(2,879,244)	(561,967)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0FV	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Societe Generale D8PU41	03/14/2023	03/14/2024	20,882	89,412,965	4282	0	(3,824,365)	0	(4,987,882)		(4,987,882)	(1,163,517)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YC	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	04/28/2023	04/26/2024	5,495	23,254,950	4232	0	(1,889,526)	0	(1,710,477)		(1,710,477)	179,048	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XI	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	03/07/2023	03/07/2024	5,170	20,982,548	4059	0	(1,792,201)	0	(2,042,408)		(2,042,408)	(250,207)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBS0CW	Fixed Annuity Hedge	N/A	Equity/Inde x.....	UBS 1R12	01/13/2023	01/12/2024	6,380	26,111,235	4093	0	(2,123,776)	0	(2,018,471)		(2,018,471)	105,304	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XO	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	04/06/2023	04/05/2024	6,025	25,412,908	4218	0	(1,883,070)	0	(1,823,473)		(1,823,473)	59,597	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0JU	Fixed Annuity Hedge	N/A	Equity/Inde x.....	RBC Capital Markets XBU11	03/14/2023	03/14/2024	1,018	4,259,149	4184	0	(235,391)	0	(312,273)		(312,273)	(76,881)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CU	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Citigroup UJ231	02/07/2023	02/07/2024	1,423	6,263,704	4402	0	(349,226)	0	(186,634)		(186,634)	162,593	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0UQ	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	10/07/2022	10/06/2023	5,509	20,457,947	3714	2,111,012	0	0	(3,184,128)		(3,184,128)	(779,981)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VE	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	12/07/2022	12/07/2023	4,733	19,190,848	4055	1,725,155	0	0	(1,462,395)		(1,462,395)	(119,735)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VK	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	12/14/2022	12/14/2023	1,979	8,520,307	4305	515,876	0	0	(259,500)		(259,500)	86,730	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0WK	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	01/20/2023	01/19/2024	5,377	21,847,773	4063	0	(1,772,748)	0	(1,863,446)		(1,863,446)	(90,698)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZM	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	06/14/2023	06/14/2024	16,051	76,367,769	4758	0	(2,576,733)	0	(1,273,467)		(1,273,467)	1,303,266	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0VG	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	12/14/2022	12/14/2023	1,588	6,845,153	4311	410,141	0	0	(203,140)		(203,140)	71,480	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZW	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	07/28/2023	07/26/2024	5,887	27,466,564	4666	0	(1,990,613)	0	(829,418)		(829,418)	1,161,195	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SWFS0GK	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Wells Fargo KB1H1DSPRFMYM CUFXT09	05/26/2023	05/28/2024	3,359	14,271,618	4249	0	(1,207,731)	0	(1,097,220)		(1,097,220)	110,511	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XE	Fixed Annuity Hedge	N/A	Equity/Inde x.....	Morgan Stanley . F3BB653	02/28/2023	02/28/2024	4,864	19,529,009	4015	0	(1,759,074)	0	(2,055,376)		(2,055,376)	(296,302)	0	0	0	0	0	0001	

E06.94

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
US Pacesetter Option 9USGS0BQ	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	06/14/2023	06/14/2024	6,676	2,336,667	350.01	0	(6,197)	0	(875)		(875)	5,322	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BV	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	07/14/2023	07/12/2024	333	113,686	341.4	0	(560)	0	(187)		(187)	372	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BE	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	02/14/2023	02/14/2024	2,094	723,980	345.74	0	(552)	0	(76)		(76)	476	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BB	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	01/13/2023	01/12/2024	3,005	1,041,803	346.69	0	(2,358)	0	(26)		(26)	2,333	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BN	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	05/12/2023	05/14/2024	3,134	1,081,011	344.93	0	(3,074)	0	(646)		(646)	2,428	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BK	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	04/14/2023	04/12/2024	3,513	1,211,353	344.82	0	(2,858)	0	(490)		(490)	2,368	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BH	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	03/14/2023	03/14/2024	1,844	630,187	341.75	0	(501)	0	(292)		(292)	210	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BT	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	07/14/2023	07/12/2024	3,038	1,061,842	349.52	0	(1,187)	0	(572)		(572)	615	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AS	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	10/14/2022	10/13/2023	3,501	1,195,276	341.41	2,591	0	0	0		0	3,093	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AY	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	12/14/2022	12/14/2023	4,992	1,724,237	345.4	959	0	0	(12)		(12)	3,847	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0AV	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	11/14/2022	11/14/2023	1,408	483,648	343.5	1,141	0	0	0		0	1,159	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BY	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	08/14/2023	08/14/2024	3,694	1,263,311	341.99	0	(5,200)	0	(2,360)		(2,360)	2,841	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0CB	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	09/14/2023	09/13/2024	5,492	1,892,104	344.52	0	(1,950)	0	(3,086)		(3,086)	(1,137)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0CD	Fixed Annuity Hedge	N/A	Equity/Inde x	Societe Generale O2RNE8IBXP4R0T D8PU41	09/14/2023	09/13/2024	1,359	460,144	338.59	0	(1,636)	0	(1,462)		(1,462)	174	0	0	0	0	0	0001	
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										290,197,397	(624,590,258)	0	(766,431,972)	XXX	(766,431,972)	105,081,158	0	0	0	0	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										290,197,397	(624,590,258)	0	(766,431,972)	XXX	(766,431,972)	105,081,158	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	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	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	XXX	XXX

E06.95

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23				
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)				
0919999999	Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX				
0929999999	Total Written Options - Call Options and Warrants									290,197,397	(624,590,258)	0	(766,431,972)	XXX	(766,431,972)	105,081,158	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	XXX	XXX			
0949999999	Total Written Options - Caps									0	0	0	0	XXX	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	XXX	XXX			
0969999999	Total Written Options - Collars									0	0	0	0	XXX	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	XXX	XXX		
0989999999	Total Written Options									290,197,397	(624,590,258)	0	(766,431,972)	XXX	(766,431,972)	105,081,158	0	0	0	0	0	0	XXX	XXX		
CASH MARGIN					09/30/2023	09/30/2023	0	0	0	0	11,371,592	0	11,371,592	XXX	11,371,592	0	0	0	0	0	0	0/0				
0999999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate									0	11,371,592	0	11,371,592	XXX	11,371,592	0	0	0	0	0	0	0	XXX	XXX		
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	11,371,592	0	11,371,592	XXX	11,371,592	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	XXX	XXX		
1169999999	Subtotal - Swaps - Hedging Other									0	0	0	0	XXX	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	XXX	XXX		
1289999999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	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	XXX	XXX		
1359999999	Total Swaps - Interest Rate									0	11,371,592	0	11,371,592	XXX	11,371,592	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	XXX	XXX	
1379999999	Total Swaps - Foreign Exchange									0	0	0	0	XXX	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	XXX	XXX	
1399999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1409999999	Total Swaps									0	11,371,592	0	11,371,592	XXX	11,371,592	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	XXX	XXX	
1509999999	Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									710,322,326	438,380,366	0	559,816,415	XXX	559,816,415	2,206,802	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	XXX	XXX	
1709999999	Subtotal - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1719999999	Subtotal - Replication									0	0	0	0	XXX	0	0	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	0	0	0	XXX	XXX
1739999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	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	0	0	0	XXX	XXX
1759999999	Totals									710,322,326	438,380,366	0	559,816,415	XXX	559,816,415	2,206,802	0	0	0	0	0	0	0	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 09/30/2023 The change in fair value of the derivative hedging instrument is 100.3% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

E06.96

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point	
ESZ3	38	8,218,450	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Inde X	12/15/2023	CME	09/11/2023	4,520.5724	4,325.5000	1,544,187	1,544,187	(370,638)	0	0	0	(370,638)	425,600	0001	50	
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													1,544,187	1,544,187	(370,638)	0	0	0	(370,638)	425,600	XXX	XXX
1579999999. Subtotal - Long Futures													1,544,187	1,544,187	(370,638)	0	0	0	(370,638)	425,600	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													1,544,187	1,544,187	(370,638)	0	0	0	(370,638)	425,600	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													1,544,187	1,544,187	(370,638)	0	0	0	(370,638)	425,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	1,385,898	420,914	1,914,825
Total Net Cash Deposits	1,385,898	420,914	1,914,825

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 09/30/2023 The change in fair value of the derivative hedging instrument is 100.3% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	487,618,570	(357,175,313)	487,618,570	487,618,570	(357,175,313)	487,618,570	425,600	425,600
Bank of America ..... EYKN6V0ZCB8VD9I ULB80 G5GSEF7VJP5I7OU	Y	Y	20,053,380	0	39,084,100	(20,101,342)	0	39,084,100	(20,101,342)	0	0	0
Barclays Bank PLC ..... K5573 5493008GOWFHX1	Y	Y	83,578,000	0	163,244,974	(80,107,081)	0	163,244,974	(80,107,081)	0	0	0
Citigroup ..... UU8231 E58DKGMJYYYJLN8	Y	Y	3,803,000	0	7,151,743	(4,716,888)	0	7,151,743	(4,716,888)	0	0	0
Credit Suisse FB Int ..... C3868 4PQUHN3JPFGNF	Y	Y	17,178,027	0	26,597,348	(8,499,237)	920,084	26,597,348	(8,499,237)	920,084	0	0
Morgan Stanley ..... 3BB653 ES7IP3U3RHIGC71	Y	Y	77,188,000	0	219,341,208	(142,416,437)	0	219,341,208	(142,416,437)	0	0	0
RBC Capital Markets ..... XBU11 O2RNE8IBXP4R0TD	Y	Y	82,777,000	0	136,052,819	(53,931,841)	0	136,052,819	(53,931,841)	0	0	0
Societe Generale ..... 8PU41 5493001KJTIGC8Y1	Y	Y	69,133,000	0	107,440,523	(35,708,695)	2,598,828	107,440,523	(35,708,695)	2,598,828	0	0
UBS ..... R12 KB1H1DSPRFMYMC	Y	Y	11,659,000	0	29,802,513	(18,173,941)	0	29,802,513	(18,173,941)	0	0	0
Wells Fargo ..... UFXT09	Y	Y	55,240,000	0	100,087,179	(45,601,197)	0	100,087,179	(45,601,197)	0	0	0
0299999999 - Total NAIC 1 Designation			420,609,407	0	828,802,407	(409,256,659)	3,518,912	828,802,407	(409,256,659)	3,518,912	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	11,371,592	0	11,371,592	11,371,592	0	11,371,592	0	0
0999999999 - Gross Totals			420,609,407	0	1,327,792,569	(766,431,972)	502,509,074	1,327,792,569	(766,431,972)	502,509,074	425,600	425,600
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,327,792,569	(766,431,972)						

E08

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
J.P. Morgan Securities LLC	Treasury	ZBUT11V806EZRVT WT807	UST 4 1/8% Due 01/31/2025 JJ31	4,208,871	4,275,000	4,208,871	01/31/2025	IV
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRVT WT807	Cash	11,371,592	11,371,592	11,371,592		V
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRVT WT807	Cash	1,914,825	1,914,825	1,914,825		V
CBOE	Cash	529900RLNSGA90U PEH54	Cash	253,739	253,739	253,739		V
019999999 - Total				17,749,027	17,815,156	17,749,027	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America	Treasury	EYKN6V0ZCB8VD9I ULB80	UST 1 5/8% Due 8/15/2029 FA15	2,125,044	2,498,000	XXX	08/15/2029	IV
Bank of America	Treasury	EYKN6V0ZCB8VD9I ULB80	UST 0 5/8% Due 8/15/2030 FA15	8,216,654	10,694,000	XXX	08/15/2030	IV
Bank of America	Treasury	EYKN6V0ZCB8VD9I ULB80	UST 1 5/8% Due 5/15/2031 MN15	9,711,683	11,873,000	XXX	05/15/2031	IV
Barclays Bank PLC	Cash	G5GSEF7VJP5I7OU K5573	Cash	83,578,000	83,578,000	XXX		V
Credit Suisse FB Int	Cash	E58DKGMJYYJLN8 C3868	Cash	17,178,027	17,178,027	XXX		V
RBC Capital Markets	Cash	ES7IP3U3RHIGC71 XBU11	Cash	82,777,000	82,777,000	XXX		V
Societe Generale	Cash	O2RNE8IBXP4R0TD 8PU41	Cash	69,133,000	69,133,000	XXX		V
Morgan Stanley	Cash	4PQUHN3JPFQFNF 3BB653	Cash	77,188,000	77,188,000	XXX		V
Citigroup	Cash	5493008GOWFHX1 UU8231	Cash	3,803,000	3,803,000	XXX		V
UBS	Cash	5493001KJTIIGC8Y1 R12	Cash	11,659,000	11,659,000	XXX		V
WellsFargo	Cash	KB1H1DSPRFMYMC UFXT09	Cash	55,240,000	55,240,000	XXX		V
029999999 - Total				420,609,407	425,621,027	XXX	XXX	XXX



Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

### SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	6 Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BNY Mellon .....		0.000	0	0	6,310,261	4,850,831	2,898,930	XXX.
JPM Chase .....		0.000	0	0	2,132,419	3,975,924	2,547,170	XXX.
JPM Chase .....		0.000	0	0	31,370,217	35,178,506	20,563,798	XXX.
JPM Chase .....		0.000	0	0	(19,674,708)	(32,478,046)	(32,151,744)	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	(2,758)	(4,048)	(15,720)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	20,135,431	11,523,167	(6,157,566)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	20,135,431	11,523,167	(6,157,566)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	20,135,431	11,523,167	(6,157,566)	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Life Insurance Company of the Southwest

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year	
	US Treasury .....		02/03/2023 .....	4.530 .....	01/25/2024 .....	440,350 .....	0 .....	13,205 .....	
001999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations						440,350	0	13,205
010999999	Total - U.S. Government Bonds						440,350	0	13,205
030999999	Total - All Other Government Bonds						0	0	0
050999999	Total - U.S. States, Territories and Possessions Bonds						0	0	0
070999999	Total - U.S. Political Subdivisions Bonds						0	0	0
090999999	Total - U.S. Special Revenues Bonds						0	0	0
110999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
130999999	Total - Hybrid Securities						0	0	0
150999999	Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
190999999	Subtotal - Unaffiliated Bank Loans						0	0	0
241999999	Total - Issuer Obligations						440,350	0	13,205
242999999	Total - Residential Mortgage-Backed Securities						0	0	0
243999999	Total - Commercial Mortgage-Backed Securities						0	0	0
244999999	Total - Other Loan-Backed and Structured Securities						0	0	0
245999999	Total - SVO Identified Funds						0	0	0
246999999	Total - Affiliated Bank Loans						0	0	0
247999999	Total - Unaffiliated Bank Loans						0	0	0
250999999	Total Bonds						440,350	0	13,205
09248U-70-0	Blackrock Fed fund # 0081 .....		09/29/2023 .....	0.000 .....		65,969,621 .....	0 .....	382,127 .....	
820999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						65,969,621	0	382,127
38141W-27-3	Goldman Sachs Financial Square .....		09/26/2023 .....	0.000 .....		122,480,793 .....	0 .....	877,018 .....	
830999999	Subtotal - All Other Money Market Mutual Funds						122,480,793	0	877,018
860999999	Total Cash Equivalents						188,890,764	0	1,272,350

E14