

**QUARTERLY STATEMENT**

**OF THE**

**Life Insurance Company of the Southwest**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

Texas

FOR THE QUARTER ENDED  
MARCH 31, 2024

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

**2024**



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Life Insurance Company of the Southwest

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 15455 Dallas Parkway, Addison, TX, US 75001

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

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

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

Internet Website Address www.nationallife.com

Statutory Statement Contact Michelle A LeClair, StateReporting@nationallife.com, 802-229-3333, 802-229-7282

OFFICERS

Chairman, President & CEO Mehran (nmn) Assadi, SVP, Chief Financial Officer & Chief Risk Officer Eric Gustave Sandberg, VP, Assistant General Counsel & Secretary Lisa Francesca Muller, 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, Cathy Shires, VP & Illustration Actuary, Tamara Burden, VP & Deputy Chief Risk Officer, Stephanie Lynn Burmester, VP, Brian Murphy, VP, Tim Ryder, 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, Varun Kumar, VP & Chief Technology Officer, Eric Lopez, VP, Lisa Papazian, VP, Damian Barton, VP, Darlene Flagg, VP, Matthew Charles Frazee, SVP, Nimesh Mehta, SVP & Chief Information Officer, Christopher Brett Zimmerman, SVP & General Counsel, Michael Hudson Crawford, VP & Appointed Actuary, Gregory Mark Mateja, VP & Treasurer, Erka George, Illustration Officer & Filing Officer, Tamara Strauss, VP & Assistant General Counsel, Angela Marie McCraw, VP, Wanda Catoe, VP, Michael Morey, VP, Daniel I. Adams, Filing Officer, Michele K. Dungworth #, Chief Compliance Officer-Life & Annuity and Separate Accounts, AML Compliance Officer & HIPAA Privacy Officer - LTC

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.

Mehran Assadi signature

Eric Gustave Sandberg signature

Lisa Francesca Muller signature

Mehran (nmn) Assadi, Chairman, President & CEO

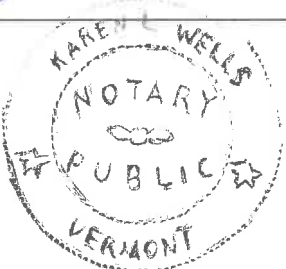
Eric Gustave Sandberg, SVP, Chief Financial Officer & Chief Risk Officer

Lisa Francesca Muller, VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this 8th day of May 2024

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

Karen Wells signature, Karen Wells, Notary Public



My Commission Expires January 31, 2025

STATEMENT AS OF MARCH 31, 2024 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 .....	23,346,703,730	0	23,346,703,730	22,943,305,646
2. Stocks:				
2.1 Preferred stocks .....	11,551,000	0	11,551,000	14,014,750
2.2 Common stocks .....	86,554,154	0	86,554,154	84,196,346
3. Mortgage loans on real estate:				
3.1 First liens .....	4,303,135,856	0	4,303,135,856	4,267,621,157
3.2 Other than first liens.....	27,141,944	0	27,141,944	27,268,120
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) .....	13,870,639	0	13,870,639	13,945,830
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....33,818,985 ), cash equivalents (\$ .....559,911,317 ) and short-term investments (\$ .....0 ) .....	593,730,302	0	593,730,302	222,887,075
6. Contract loans (including \$ .....0 premium notes) .....	831,960,676	0	831,960,676	761,472,795
7. Derivatives .....	3,024,062,133	0	3,024,062,133	2,243,085,785
8. Other invested assets .....	1,395,539,940	0	1,395,539,940	1,373,003,777
9. Receivables for securities .....	0	0	0	16,108,984
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	1,496,753	0	1,496,753	1,090,218
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	33,635,747,127	0	33,635,747,127	31,968,000,483
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	276,430,171	0	276,430,171	272,427,588
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,453,604	0	3,453,604	4,572,339
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	52,296,984	0	52,296,984	51,817,993
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	15,587,370	0	15,587,370	13,087,339
16.2 Funds held by or deposited with reinsured companies .....	86	0	86	1,497
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon ....	0	0	0	0
18.2 Net deferred tax asset .....	300,876,740	164,463,902	136,412,838	125,699,950
19. Guaranty funds receivable or on deposit .....	1,677,694	0	1,677,694	1,677,694
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 .....	3,023,599	0	3,023,599	25,975,943
24. Health care (\$ .....0 ) and other amounts receivable .....	105,458,530	105,458,530	0	0
25. Aggregate write-ins for other than invested assets .....	328,906,148	1,363,596	327,542,552	279,286,773
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	34,723,458,054	271,286,028	34,452,172,025	32,742,547,599
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	34,723,458,054	271,286,028	34,452,172,025	32,742,547,599
<b>DETAILS OF WRITE-INS</b>				
1101. Other Real Estate Deposits .....	1,496,753	0	1,496,753	1,090,218
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)	1,496,753	0	1,496,753	1,090,218
2501. Corporate Owned Life Insurance .....	283,441,540	0	283,441,540	279,285,252
2502. Items not allocated .....	723,062	622,050	101,012	1,521
2503. Prepaid Expenses .....	743,655	743,655	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	43,997,891	(2,109)	44,000,000	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	328,906,148	1,363,596	327,542,552	279,286,773

STATEMENT AS OF MARCH 31, 2024 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 \$ ..... 24,951,747,819 less \$ .....0 included in Line 6.3 (including \$ .....210,016,354 Modco Reserve) .....	24,951,747,819	24,097,830,905
2. Aggregate reserve for accident and health contracts (including \$ .....0 Modco Reserve) .....	299,943	313,325
3. Liability for deposit-type contracts (including \$ .....0 Modco Reserve).....	2,301,652,831	2,291,579,687
4. Contract claims:		
4.1 Life .....	47,307,248	49,358,832
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) .....	482,452	459,524
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 \$ .....429 accident and health premiums .....	500,572	260,710
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....	93,376	0
9.2 Provision for experience rating refunds, including the liability of \$ .....0 accident and health experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health Service Act .....	0	0
9.3 Other amounts payable on reinsurance, including \$ .....0 assumed and \$ .....0 ceded .....	0	0
9.4 Interest Maintenance Reserve .....	56,771,163	59,066,726
10. Commissions to agents due or accrued-life and annuity contracts \$ .....11,488,627, accident and health \$ .....0 and deposit-type contract funds \$ .....0 .....	11,488,627	19,128,933
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued .....	11,915,707	12,165,602
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 .....	9,398,094	11,688,246
15.1 Current federal and foreign income taxes, including \$ .....0 on realized capital gains (losses) .....	68,963,810	17,749,414
15.2 Net deferred tax liability .....	0	0
16. Unearned investment income .....	212,088	93,655
17. Amounts withheld or retained by reporting entity as agent or trustee .....	626,463	678,620
18. Amounts held for agents' account, including \$ .....0 agents' credit balances .....	443,214	686,721
19. Remittances and items not allocated .....	47,064,567	50,615,927
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 .....	452,873,689	439,568,302
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 .....	35,624,872	743,683
24.05 Drafts outstanding .....	0	0
24.06 Liability for amounts held under uninsured plans .....	0	0
24.07 Funds held under coinsurance .....	1,969,786,898	1,925,095,792
24.08 Derivatives .....	2,063,221,485	1,442,379,727
24.09 Payable for securities .....	61,913,221	634,983
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 .....	14,674,327	13,661,341
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	32,107,072,468	30,433,770,655
27. From Separate Accounts Statement .....	0	0
28. Total liabilities (Lines 26 and 27) .....	32,107,072,468	30,433,770,655
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) .....	1,727,603,148	1,691,280,534
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 29 \$ .....0 ) .....	0	0
36.2 .....0 shares preferred (value included in Line 30 \$ .....0 ) .....	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ .....0 in Separate Accounts Statement) .....	2,342,099,558	2,305,776,944
38. Totals of Lines 29, 30 and 37 .....	2,345,099,558	2,308,776,944
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	34,452,172,025	32,742,547,599
<b>DETAILS OF WRITE-INS</b>		
2501. LIHTC Commitments .....	586,664	465,164
2502. Uncashed Checks Pending Escheatment .....	10,120,630	9,064,256
2503. Guaranty Fund .....	3,286,195	3,286,995
2598. Summary of remaining write-ins for Line 25 from overflow page .....	680,838	844,926
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	14,674,327	13,661,341
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,430,583,834	1,270,017,487	5,297,679,879
2. Considerations for supplementary contracts with life contingencies	0	0	464,836
3. Net investment income	549,896,790	430,333,250	1,761,486,672
4. Amortization of Interest Maintenance Reserve (IMR)	1,556,918	1,415,199	7,737,844
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	24,538,325	12,299,692	87,413,883
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	11,419,558	2,240,539	36,829,085
9. Totals (Lines 1 to 8.3)	2,017,995,425	1,716,306,167	7,191,612,199
10. Death benefits	74,070,412	44,848,368	233,979,251
11. Matured endowments (excluding guaranteed annual pure endowments)	15,226	287,196	832,130
12. Annuity benefits	44,088,102	34,887,602	124,368,535
13. Disability benefits and benefits under accident and health contracts	476,628	506,851	1,900,266
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	522,039,740	383,746,776	1,784,518,992
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	39,253,469	54,336,188	194,437,370
18. Payments on supplementary contracts with life contingencies	84,607	91,101	388,476
19. Increase in aggregate reserves for life and accident and health contracts	853,903,533	678,058,873	2,594,500,630
20. Totals (Lines 10 to 19)	1,533,931,717	1,196,762,955	4,934,925,650
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	254,652,341	212,874,736	933,060,129
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	76,335,784	66,505,534	309,604,661
24. Insurance taxes, licenses and fees, excluding federal income taxes	22,811,860	17,859,820	77,025,014
25. Increase in loading on deferred and uncollected premiums	794,611	(532,384)	6,584,176
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	41,573,017	2,364,512	85,725,156
28. Totals (Lines 20 to 27)	1,930,099,330	1,495,835,173	6,346,924,786
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	87,896,095	220,470,994	844,687,413
30. Dividends to policyholders and refunds to members	155,572	114,875	446,196
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	87,740,523	220,356,119	844,241,217
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	41,688,697	79,212,740	217,614,441
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)	46,051,826	141,143,379	626,626,776
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 66,870 (excluding taxes of \$ 196,349 transferred to the IMR)	(1,371,924)	(4,645,610)	(40,968,321)
35. Net income (Line 33 plus Line 34)	44,679,902	136,497,769	585,658,455
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	2,308,776,944	1,769,625,862	1,769,625,862
37. Net income (Line 35)	44,679,902	136,497,769	585,658,455
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	2,240,340	(29,547,601)	(26,932,044)
39. Change in net unrealized foreign exchange capital gain (loss)	(20,132)	5,805	68,057
40. Change in net deferred income tax	30,537,750	10,269,664	88,598,272
41. Change in nonadmitted assets	(24,614,696)	65,171	(89,368,139)
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	(13,305,387)	15,067,080	1,666,045
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	(3,195,163)	(5,008,437)	(20,539,564)
54. Net change in capital and surplus for the year (Lines 37 through 53)	36,322,613	127,349,451	539,151,082
55. Capital and surplus, as of statement date (Lines 36 + 54)	2,345,099,558	1,896,975,313	2,308,776,944
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	3,081,216	1,331,719	8,255,571
08.302. Change in COLI	4,156,288	3,977,158	16,777,264
08.303. Misc Income - MODCO Interest	4,182,054	(3,068,338)	11,796,250
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)	11,419,558	2,240,539	36,829,085
2701. Funds Withheld Expense	41,606,108	2,388,104	85,726,681
2702. Miscellaneous Deductions	(33,090)	(23,592)	(79,766)
2703. Fines and Penalties	0	0	78,241
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)	41,573,017	2,364,512	85,725,156
5301. Ceding Commission	(3,195,163)	(5,008,437)	(20,539,564)
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)	(3,195,163)	(5,008,437)	(20,539,564)

## STATEMENT AS OF MARCH 31, 2024 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 .....	1,480,166,486	1,318,736,829	5,470,333,545
2. Net investment income .....	432,488,296	221,952,583	1,341,065,843
3. Miscellaneous income .....	26,969,879	2,921,043	80,109,026
4. Total (Lines 1 to 3) .....	1,939,624,660	1,543,610,455	6,891,508,414
5. Benefit and loss related payments .....	728,103,051	554,800,295	2,487,497,597
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 .....	363,946,421	300,702,675	1,305,012,165
8. Dividends paid to policyholders .....	132,643	99,057	266,788
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	(9,262,480)	(5,491,514)	158,315,709
10. Total (Lines 5 through 9) .....	1,082,919,636	850,110,513	3,951,092,259
11. Net cash from operations (Line 4 minus Line 10) .....	856,705,025	693,499,942	2,940,416,155
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	436,478,836	180,044,766	1,445,428,237
12.2 Stocks .....	2,700,000	0	0
12.3 Mortgage loans .....	64,757,572	80,381,596	348,754,843
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	20,646,290	19,882,520	72,084,025
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	77,387,222	66,908,700	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	601,969,920	347,217,582	1,866,267,105
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	838,011,507	941,114,739	3,987,483,401
13.2 Stocks .....	1,147,600	829,700	4,181,950
13.3 Mortgage loans .....	100,718,998	25,491,374	175,184,446
13.4 Real estate .....	1,452	0	22,472
13.5 Other invested assets .....	45,642,538	56,202,808	186,971,735
13.6 Miscellaneous applications .....	46,834,006	38,798,678	198,550,488
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,032,356,101	1,062,437,299	4,552,394,492
14. Net increase (or decrease) in contract loans and premium notes .....	70,487,881	33,021,468	156,822,090
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(500,874,062)	(748,241,185)	(2,842,949,477)
<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 .....	10,073,144	25,478,372	55,626,107
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	4,939,120	33,917,657	(69,024,422)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	15,012,263	59,396,029	(13,398,314)
<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) .....	370,843,227	4,654,786	84,068,364
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	222,887,075	138,818,711	138,818,711
19.2 End of period (Line 18 plus Line 19.1) .....	593,730,301	143,473,497	222,887,075

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

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

## EXHIBIT 1

### DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life .....	677,202,840	585,556,035	2,536,043,044
2. Group life .....	241	359	5,729
3. Individual annuities .....	808,726,356	699,109,617	2,901,291,583
4. Group annuities .....	23,714,219	38,817,384	132,093,326
5. Accident & health .....	7,877	7,246	33,298
6. Fraternal .....	0	0	0
7. Other lines of business .....	0	0	0
8. Subtotal (Lines 1 through 7) .....	1,509,651,533	1,323,490,641	5,569,466,980
9. Deposit-type contracts .....	954,855	64,782	1,653,743
10. Total (Lines 8 and 9)	1,510,606,388	1,323,555,423	5,571,120,723

## 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 #	2024	2023
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 44,679,902	\$ 585,658,455
(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	\$ 44,679,902	\$ 585,658,455
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,345,099,558	\$ 2,308,776,944
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 2,345,099,558	\$ 2,308,776,944

**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

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):

**(4) a) The aggregate amount of unrealized losses:**

1. Less than 12 Months	\$ (690,285)
2. 12 Months or Longer	\$ (56,060,038)

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

1. Less than 12 Months	\$ 179,672,097
2. 12 Months or Longer	\$ 265,097,331

(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



## NOTES TO FINANCIAL STATEMENTS

- H. Repurchase Agreements Transactions Accounted for as a Sale  
N/A
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
N/A
- M. Working Capital Finance Investments  
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	6.0%
(2) Cash Equivalents	94.0%
(3) Short-Term Investments	0.0%
(4) Total (Must equal 100%)	100.0%

**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**  
N/A

**NOTE 7 Investment Income**  
No significant change.

**NOTE 8 Derivative Instruments**  
No significant change.

**NOTE 9 Income Taxes**  
No significant change.

**NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**  
No significant change.

**NOTE 11 Debt**

A. Debt Including Capital Notes  
No significant change.

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock  
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 7,000,000	\$ 7,000,000	\$ -
(c) Activity Stock	\$ 63,007,800	\$ 63,007,800	\$ -
(d) Excess Stock	\$ 4,906,700	\$ 4,906,700	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 74,914,500	\$ 74,914,500	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 4,187,767,815	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 7,000,000	\$ 7,000,000	\$ -
(c) Activity Stock	\$ 61,324,600	\$ 61,324,600	\$ -
(d) Excess Stock	\$ 5,442,300	\$ 5,442,300	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 73,766,900	\$ 73,766,900	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 3,604,387,245	XXX	XXX

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

## NOTES TO FINANCIAL STATEMENTS

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,060,063,243	\$ 3,170,560,628	\$ 2,096,195,362
2. Current Year General Account Total Collateral Pledged	\$ 3,060,063,243	\$ 3,170,560,628	\$ 2,096,195,362
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 3,062,439,794	\$ 3,164,274,087	\$ 2,096,195,362

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 3,107,600,233	\$ 3,207,387,981	\$ 2,096,195,362
2. Current Year General Account Maximum Collateral Pledged	\$ 3,107,600,233	\$ 3,207,387,981	\$ 2,096,195,362
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 3,245,811,256	\$ 3,315,205,880	\$ 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	\$ 2,096,195,362	\$ 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

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 2,096,195,362	\$ 2,096,195,362	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 2,096,195,362	\$ 2,096,195,362	\$ -

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

## NOTES TO FINANCIAL STATEMENTS

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.

**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	\$ -	\$ 6,626,502	\$ -	\$ -	\$ 6,626,502
Preferred Stock	\$ -	\$ 9,051,000	\$ -	\$ -	\$ 9,051,000
Common Stock	\$ 424,798	\$ -	\$ 82,918,353	\$ 3,211,004	\$ 86,554,155
Cash, Cash Equivalents, and Short-Term Investments	\$ 33,818,985	\$ -	\$ -	\$ 559,911,317	\$ 593,730,302
Derivatives	\$ 2,073,003	\$ 3,021,989,130	\$ -	\$ -	\$ 3,024,062,133
Other Invested Assets	\$ -	\$ -	\$ -	\$ 1,274,353,004	\$ 1,274,353,004
<b>Total assets at fair value/NAV</b>	<b>\$ 36,316,786</b>	<b>\$ 3,037,666,632</b>	<b>\$ 82,918,353</b>	<b>\$ 1,837,475,325</b>	<b>\$ 4,994,377,096</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	\$ -	\$ 2,063,221,485	\$ -	\$ -	\$ 2,063,221,485
<b>Total liabilities at fair value</b>	<b>\$ -</b>	<b>\$ 2,063,221,485</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 2,063,221,485</b>

(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	\$ 80,828,877	\$ -	\$ -	\$ -	\$ 941,876	\$ 1,147,600	\$ -	\$ -	\$ -	\$ 82,918,353
<b>Total Assets</b>	<b>\$ 80,828,877</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 941,876</b>	<b>\$ 1,147,600</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 82,918,353</b>

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	nd	Settlements	Ending Balance for Current Quarter End
<b>b. Liabilities</b>										
	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Total Liabilities</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</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.

(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

## NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 21,057,852,424	\$ 23,346,703,754	\$ 7,567,745	\$ 20,728,644,840	\$ 321,639,839	\$ -	\$ -
Preferred Stock	\$ 11,406,454	\$ 11,551,000	\$ -	\$ 11,406,454	\$ -	\$ -	\$ -
Common Stock	\$ 86,554,154	\$ 86,554,154	\$ 424,798	\$ -	\$ 82,918,353	\$ 3,211,004	\$ -
Mortgage Loans	\$ 3,789,920,849	\$ 4,330,277,793	\$ -	\$ -	\$ 3,789,920,849	\$ -	\$ -
Real Estate	\$ 14,400,000	\$ 13,870,639	\$ -	\$ 14,400,000	\$ -	\$ -	\$ -
Cash, Cash Equivalents							
Short-Term Investments	\$ 593,730,301	\$ 593,730,301	\$ 33,818,985	\$ -	\$ -	\$ 559,911,316	\$ -
Derivative Asset	\$ 3,024,062,133	\$ 3,024,062,133	\$ 2,073,003	\$ 3,021,989,130	\$ -	\$ -	\$ -
Surplus Notes	\$ 94,895,167	\$ 91,466,102	\$ -	\$ 94,895,167	\$ -	\$ -	\$ -
Other Invested Assets	\$ 1,304,073,836	\$ 1,304,073,836	\$ -	\$ -	\$ -	\$ 1,274,353,004	\$ 29,720,834

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 29,720,834	0.000%		A - It was not practical to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at March 31, 2024	Unfunded Commitments as of March 31, 2024	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	3,211,004	-	Not applicable	Not applicable
Investments	559,911,316	-	Not applicable	Not applicable
Other Invested Assets	1,274,353,004	556,731,607	Not applicable	Not applicable

**NOTE 21 Other Items**

No significant change.

**NOTE 22 Events Subsequent**

No significant change.

**NOTE 23 Reinsurance**

No significant change.

**NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination**

N/A

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

N/A

**NOTE 26 Intercompany Pooling Arrangements**

N/A

**NOTE 27 Structured Settlements**

N/A

**NOTE 28 Health Care Receivables**

N/A

**NOTE 29 Participating Policies**

No significant change.

**NOTE 30 Premium Deficiency Reserves**

N/A

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

No significant change.

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

No significant change.

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

No significant change.

**NOTE 35 Separate Accounts**

N/A

**NOTE 36 Loss/Claim Adjustment Expenses**

N/A

STATEMENT AS OF MARCH 31, 2024 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
NLG Capital, LLC .....	Montpelier, VT .....	NO	NO	NO	YES

STATEMENT AS OF MARCH 31, 2024 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: ..... \$ ..... 0

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto:  
 .....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ ..... 38,003,357
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 .....   | \$ ..... 32,468,817                                    | \$ ..... 31,568,817                                     |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 32,468,817                                    | \$ ..... 31,568,817                                     |
| 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 MARCH 31, 2024 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
109396 .....	NLG Capital, Inc. ....	5493008017ZBDR2FW152 .....	SEC .....	DS.....
281851 .....	Varagon Capital Partners, LP .....	529900RMJGEJK4KE9J30 .....	SEC .....	NO.....
143161 .....	Apollo Insurance Solutions Group .....	549300L3R6C4MA4YKN89 .....	SEC .....	NO.....
110441 .....	Western Asset Management Company, LLC .....	549300C5A561UXUICN46 .....	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 .....  | \$..... 221,075,847   |
| 1.13 Commercial Mortgages .....   | \$..... 4,109,201,953 |
| 1.14 Total Mortgages in Good Standing .....   | \$..... 4,330,277,800 |
| 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) .....  | \$..... 4,330,277,800 |
| 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
.....	.....



**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

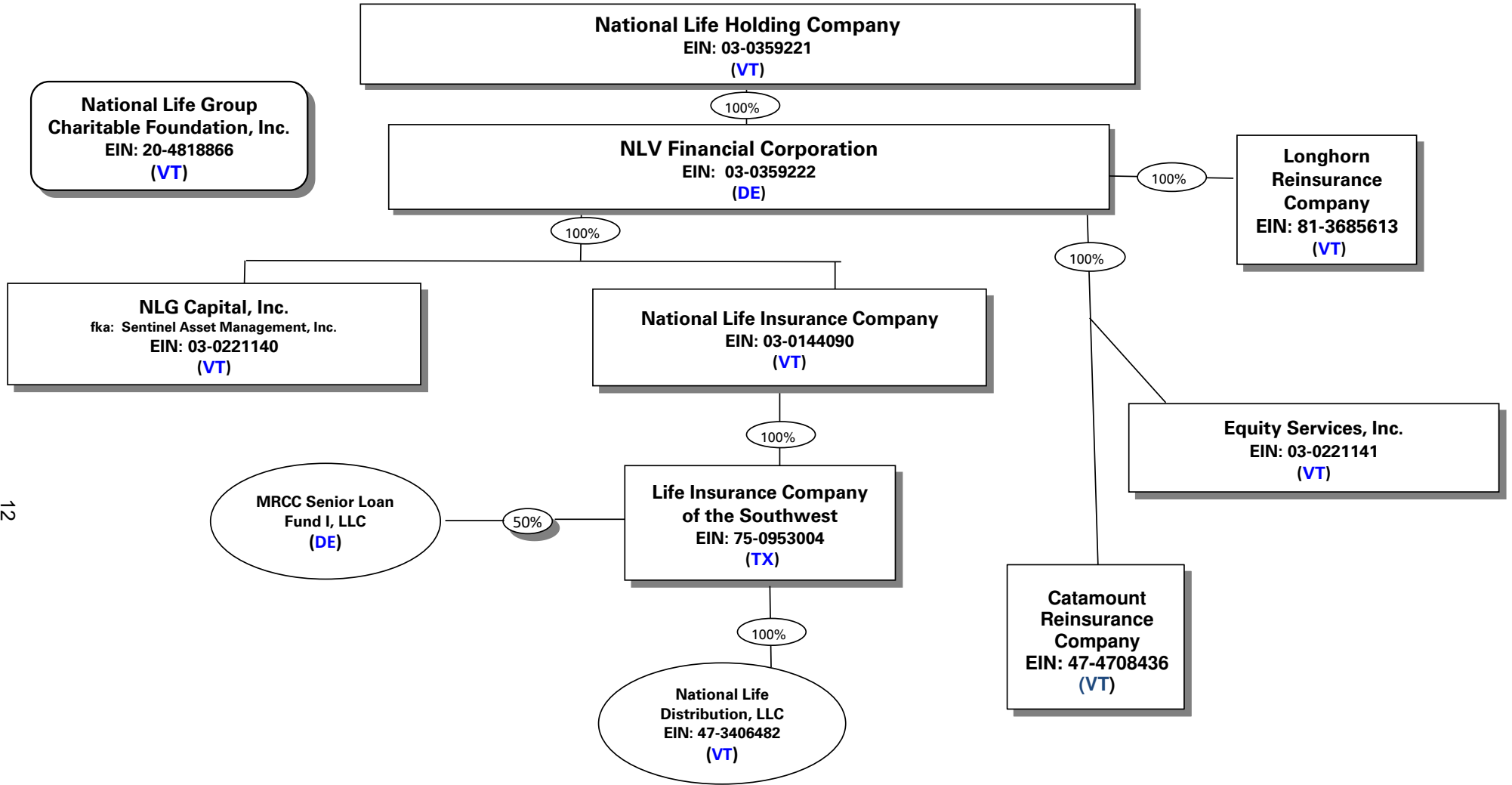
Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			7	
		2	3	4	5	6		
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	5,342,322	6,964,590	44	0	12,306,956	0
2. Alaska	AK	L	1,121,090	1,750,846	30	0	2,871,965	0
3. Arizona	AZ	L	11,596,172	8,831,386	18	0	20,427,575	0
4. Arkansas	AR	L	2,779,344	2,581,293	39	0	5,360,675	0
5. California	CA	L	192,231,580	220,441,546	72	0	412,673,197	0
6. Colorado	CO	L	12,221,145	7,045,836	209	0	19,267,190	19,967
7. Connecticut	CT	L	3,117,082	8,038,514	0	0	11,155,596	0
8. Delaware	DE	L	1,980,293	2,201,572	0	0	4,181,865	0
9. District of Columbia	DC	L	1,037,626	1,209,202	0	0	2,246,829	0
10. Florida	FL	L	56,867,899	90,573,817	49	0	147,441,765	0
11. Georgia	GA	L	21,523,677	30,185,859	13	0	51,709,549	0
12. Hawaii	HI	L	10,332,281	10,788,192	0	0	21,120,473	0
13. Idaho	ID	L	1,094,876	1,247,172	13	0	2,342,062	7,960
14. Illinois	IL	L	18,275,864	10,407,945	0	0	28,683,809	0
15. Indiana	IN	L	3,269,019	3,670,178	10	0	6,939,206	0
16. Iowa	IA	L	1,088,516	2,898,541	0	0	3,987,057	0
17. Kansas	KS	L	3,120,394	2,458,226	69	0	5,578,688	0
18. Kentucky	KY	L	4,813,482	1,024,428	0	0	5,837,910	0
19. Louisiana	LA	L	2,537,874	5,922,479	1,314	0	8,461,666	0
20. Maine	ME	L	604,521	867,361	0	0	1,471,882	0
21. Maryland	MD	L	16,305,251	12,533,088	0	0	28,838,340	0
22. Massachusetts	MA	L	8,655,711	8,620,295	0	0	17,276,006	0
23. Michigan	MI	L	7,461,853	53,429,914	13	0	60,891,780	0
24. Minnesota	MN	L	6,715,105	3,404,222	0	0	10,119,326	100,000
25. Mississippi	MS	L	1,657,539	1,680,636	74	0	3,338,249	0
26. Missouri	MO	L	6,753,394	1,692,671	0	0	8,446,065	0
27. Montana	MT	L	658,665	699,019	13	0	1,357,697	0
28. Nebraska	NE	L	1,168,762	612,880	23	0	1,781,665	0
29. Nevada	NV	L	29,557,984	22,409,926	0	0	51,967,911	0
30. New Hampshire	NH	L	2,178,100	1,617,463	0	0	3,795,563	0
31. New Jersey	NJ	L	21,170,441	38,166,902	0	0	59,337,343	0
32. New Mexico	NM	L	3,563,900	12,358,767	223	0	15,922,890	0
33. New York	NY	N	11,993,306	4,326,481	0	0	16,319,787	0
34. North Carolina	NC	L	17,881,308	32,964,302	13	0	50,845,623	0
35. North Dakota	ND	L	509,059	586,753	0	0	1,095,812	0
36. Ohio	OH	L	10,943,245	8,190,466	0	0	19,133,710	0
37. Oklahoma	OK	L	2,988,577	4,739,315	772	0	7,728,665	0
38. Oregon	OR	L	3,940,847	5,011,446	0	0	8,952,293	0
39. Pennsylvania	PA	L	15,023,031	16,926,084	0	0	31,949,116	114,634
40. Rhode Island	RI	L	736,458	1,257,844	0	0	1,994,302	0
41. South Carolina	SC	L	6,476,217	9,914,298	0	0	16,390,516	0
42. South Dakota	SD	L	191,828	134,336	0	0	326,164	0
43. Tennessee	TN	L	5,995,111	10,558,437	0	0	16,553,547	0
44. Texas	TX	L	104,955,056	109,444,449	4,553	0	214,404,059	0
45. Utah	UT	L	6,050,116	5,291,215	132	0	11,341,462	0
46. Vermont	VT	L	648,005	15,133,134	0	0	15,781,138	373,173
47. Virginia	VA	L	12,967,058	17,731,454	0	0	30,698,512	339,120
48. Washington	WA	L	11,637,930	7,978,869	13	0	19,616,811	0
49. West Virginia	WV	L	363,433	1,388,042	0	0	1,751,475	0
50. Wisconsin	WI	L	4,601,591	4,260,834	0	0	8,862,425	0
51. Wyoming	WY	L	364,583	210,874	23	0	575,480	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	3,052	4,744	0	0	7,797	0
55. U.S. Virgin Islands	VI	N	5,628	0	0	0	5,628	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	453,297	52,435	0	0	505,732	0
59. Subtotal	XXX		679,530,497	832,440,575	7,732	0	1,511,978,804	954,855
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		113,113	0	0	0	113,113	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		429,211	0	0	0	429,211	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		680,072,821	832,440,575	7,732	0	1,512,521,128	954,855
96. Plus Reinsurance Assumed	XXX		0	0	0	0	0	0
97. Totals (All Business)	XXX		680,072,821	832,440,575	7,732	0	1,512,521,128	954,855
98. Less Reinsurance Ceded	XXX		0	0	0	0	0	0
99. Totals (All Business) less Reinsurance Ceded	XXX		680,072,821	832,440,575	7,732	0	1,512,521,128	954,855
<b>DETAILS OF WRITE-INS</b>								
58001.	XXX		453,297	52,435	0	0	505,732	0
58002.	XXX		0	0	0	0	0	0
58003.	XXX		0	0	0	0	0	0
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		453,297	52,435	0	0	505,732	0
9401.	XXX		0	0	0	0	0	0
9402.	XXX		0	0	0	0	0	0
9403.	XXX		0	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

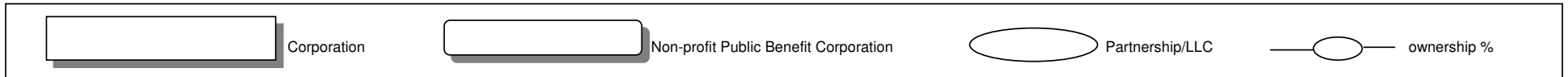
(a) Active Status Counts:

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

STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest



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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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

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

Asterisk	Explanation

# 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.

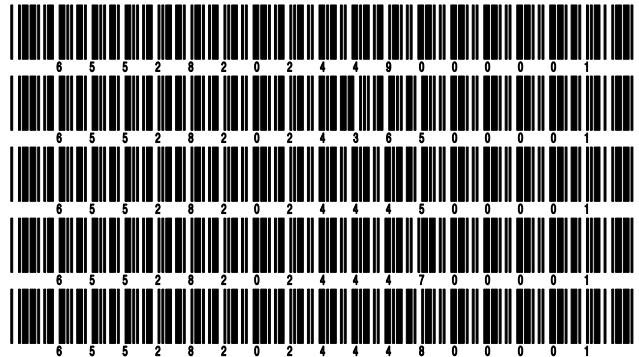
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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:

- 1.
- 2.
- 3.
- 5.
- 6.

Bar Code:

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



STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Bills Receivable .....	(2,109)	(2,109)	0	0
2505. Other Assets .....	44,000,000	0	44,000,000	0
2597. Summary of remaining write-ins for Line 25 from overflow page	43,997,891	(2,109)	44,000,000	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims .....	680,838	844,926
2597. Summary of remaining write-ins for Line 25 from overflow page	680,838	844,926

STATEMENT AS OF MARCH 31, 2024 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 .....	13,945,829	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	14,000,000
2.2 Additional investment made after acquisition .....	1,452	22,472
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 .....	76,643	76,643
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	13,870,638	13,945,829
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	13,870,638	13,945,829

**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 .....	4,294,889,279	4,482,536,576
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	96,779,184	153,657,619
2.2 Additional investment made after acquisition .....	3,939,814	21,526,827
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	75,337	16,979
5. Unrealized valuation increase/(decrease) .....	0	0
6. Total gain (loss) on disposals .....	(22,408)	12,703
7. Deduct amounts received on disposals .....	64,757,572	362,754,843
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	330,919	106,582
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 .....	294,912	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) .....	4,330,277,803	4,294,889,279
12. Total valuation allowance .....	0	0
13. Subtotal (Line 11 plus Line 12) .....	4,330,277,803	4,294,889,279
14. Deduct total nonadmitted amounts .....	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	4,330,277,803	4,294,889,279

**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 .....	1,373,003,779	1,310,194,145
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,967,769	47,974,915
2.2 Additional investment made after acquisition .....	43,674,769	138,996,820
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	37,789	105,041
5. Unrealized valuation increase/(decrease) .....	(2,370,839)	(26,190,735)
6. Total gain (loss) on disposals .....	(3,260)	(2,402,060)
7. Deduct amounts received on disposals .....	20,646,290	72,084,025
8. Deduct amortization of premium and depreciation .....	103,641	15,735,971
9. Total foreign exchange change in book/adjusted carrying value .....	(20,132)	68,057
10. Deduct current year's other than temporary impairment recognized .....	0	7,922,408
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,395,539,944	1,373,003,779
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,395,539,944	1,373,003,779

**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 .....	23,041,516,751	20,511,595,063
2. Cost of bonds and stocks acquired .....	935,424,667	4,103,262,943
3. Accrual of discount .....	11,309,199	35,016,013
4. Unrealized valuation increase/(decrease) .....	1,248,990	(741,310)
5. Total gain (loss) on disposals .....	(1,514,610)	13,944,907
6. Deduct consideration for bonds and stocks disposed of .....	531,481,706	1,555,659,118
7. Deduct amortization of premium .....	11,836,731	43,470,048
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	24,480,403
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	142,335	2,048,704
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	23,444,808,895	23,041,516,751
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	23,444,808,895	23,041,516,751

STATEMENT AS OF MARCH 31, 2024 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) .....	13,001,386,238	1,021,613,732	466,313,433	4,222,877	13,560,909,414	0	0	13,001,386,238
2. NAIC 2 (a) .....	8,873,337,484	10,825,482	151,660,040	(21,211)	8,732,481,715	0	0	8,873,337,484
3. NAIC 3 (a) .....	886,369,319	1,454,269	4,244,769	(16,578,993)	866,999,826	0	0	886,369,319
4. NAIC 4 (a) .....	147,226,855	48,015	1,308,531	5,818,793	151,785,132	0	0	147,226,855
5. NAIC 5 (a) .....	28,223,781	23,521	6,263,270	5,970,711	27,954,743	0	0	28,223,781
6. NAIC 6 (a) .....	7,313,263	0	604,825	(135,542)	6,572,896	0	0	7,313,263
7. Total Bonds	22,943,856,940	1,033,965,019	630,394,868	(723,365)	23,346,703,726	0	0	22,943,856,940
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	5,200,000	0	2,700,000	0	2,500,000	0	0	5,200,000
9. NAIC 2 .....	8,814,750	0	0	236,250	9,051,000	0	0	8,814,750
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 .....	14,014,750	0	2,700,000	236,250	11,551,000	0	0	14,014,750
15. Total Bonds and Preferred Stock	22,957,871,690	1,033,965,019	633,094,868	(487,115)	23,358,254,726	0	0	22,957,871,690

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

NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

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**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	0	xxx	0	265,968	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 .....	105,692	160,763
2. Cost of short-term investments acquired .....	0	309,895
3. Accrual of discount .....	244	528
4. Unrealized valuation increase/(decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	105,936	365,494
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) .....	0	105,692
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	105,692

STATEMENT AS OF MARCH 31, 2024 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)	798,889,729
2. Cost Paid/(Consideration Received) on additions	181,441,917
3. Unrealized Valuation increase/(decrease)	113,707,118
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	85,080,822
6. Considerations received/(paid) on terminations	220,351,938
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)	958,767,648
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	958,767,648

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	1,816,338
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	256,670
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	82,088
3.12 Section 1, Column 15, prior year	78,925
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
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	82,088
3.24 Section 1, Column 19, prior year plus	78,925
3.25 SSAP No. 108 adjustments	0
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	232,375
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	232,375
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)	2,073,008
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	2,073,008

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

**N O N E**

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

**N O N E**

STATEMENT AS OF MARCH 31, 2024 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.....	958,767,636
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	2,073,004
3. Total (Line 1 plus Line 2) .....	960,840,640
4. Part D, Section 1, Column 6 .....	3,024,062,121
5. Part D, Section 1, Column 7 .....	(2,063,221,481)
6. Total (Line 3 minus Line 4 minus Line 5) .....	0
	Fair Value Check
7. Part A, Section 1, Column 16 .....	958,767,636
8. Part B, Section 1, Column 13 .....	2,073,004
9. Total (Line 7 plus Line 8) .....	960,840,640
10. Part D, Section 1, Column 9 .....	3,024,062,121
11. Part D, Section 1, Column 10 .....	(2,063,221,481)
12. Total (Line 9 minus Line 10 minus Line 11) .....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21 .....	0
14. Part B, Section 1, Column 20 .....	129,800
15. Part D, Section 1, Column 12 .....	129,800
16. Total (Line 13 plus Line 14 minus Line 15) .....	0

**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 .....	182,795,619	124,174,188
2. Cost of cash equivalents acquired .....	1,389,019,520	5,001,965,264
3. Accrual of discount .....	1,392	44,275
4. Unrealized valuation increase/(decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	1,011,905,214	4,943,388,108
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) .....	559,911,317	182,795,619
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	559,911,317	182,795,619

STATEMENT AS OF MARCH 31, 2024 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	2 Location		3 State	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
	City	CO							
304 Inverness	Englewood	CO		07/10/2023	VARIOUS	0	0	0	1,452
0299999. Acquired by Internal Transfer						0	0	0	1,452
0399999 - Totals									

**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	2 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	9-13 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
	City	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 MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
6446760	Bakersfield	CA		01/17/2024	7.125	213,080	0	453,594
6480520	Kissimmee	FL		01/17/2024	7.375	268,058	0	377,000
6477366	Rockledge	FL		01/17/2024	8.875	215,968	0	290,206
3445537	Austin	TX		02/29/2024	6.990	1,088,063	0	1,433,000
6447375	Fair Lawn	NJ		01/17/2024	7.000	460,530	0	700,647
6480660	Port Charlotte	FL		01/17/2024	9.000	283,270	0	530,000
6477428	Lake Wales	FL		01/17/2024	9.375	166,927	0	205,000
6460612	Seabrook	TX		01/17/2024	7.875	190,590	0	315,479
6480533	Las Vegas	NV		01/17/2024	7.250	208,619	0	435,975
6446621	Sarasota	FL		01/17/2024	7.375	279,526	0	390,390
3441313	Dripping Springs	TX		02/29/2024	7.340	531,358	0	1,254,999
6477354	Lancaster	CA		01/17/2024	8.125	247,722	0	340,252
6523896	Davie	FL		01/17/2024	8.500	201,856	0	283,000
910612800	LAWRENCEVILLE	GA		03/08/2024	8.250	241,901	0	349,000
6447410	Dallas	TX		01/17/2024	7.000	628,197	0	875,809
6446436	Kissimmee	FL		01/17/2024	6.875	266,089	0	359,999
6504173	Oviedo	FL		01/17/2024	8.750	319,940	0	455,281
3405948	Van Alstyne	TX		02/29/2024	7.190	551,874	0	1,090,000
6504185	Wesley Chapel	FL		01/17/2024	8.000	393,398	0	601,431
6480547	Key West	FL		01/17/2024	7.250	544,822	0	764,999
6446970	Bakersfield	CA		01/17/2024	7.500	264,089	0	385,000
6446896	Las Vegas	NV		01/17/2024	7.000	349,635	0	654,999
6447394	Marlton	NJ		01/17/2024	6.875	317,823	0	440,416
6477341	Orlando	FL		01/17/2024	8.500	281,048	0	415,275
920812800	LONG ISLAND CITY	NY		03/08/2024	8.000	402,934	0	700,000
6447450	Davenport	FL		01/17/2024	6.375	186,598	0	313,537
920124200	GREECE	NY		03/08/2024	10.500	121,550	0	204,000
6446935	Saint Petersburg	FL		01/17/2024	7.500	317,573	0	435,358
6446582	Jacksonville	FL		01/17/2024	7.500	234,942	0	320,265
6480571	Thornton	CO		01/17/2024	7.375	169,610	0	615,512
940140000	FULSHEAR	TX		03/08/2024	8.000	325,109	0	498,000
3439834	Austin	TX		02/29/2024	7.990	748,442	0	1,224,999
152023120171915	Parker	CO		03/15/2024	6.750	1,135,650	0	2,480,000
6480558	Tarpon Springs	FL		01/17/2024	7.750	321,121	0	475,370
3433517	Houston	TX		02/29/2024	6.990	461,553	0	1,240,000
6477422	Miramar	FL		01/17/2024	9.125	466,063	0	1,115,688
910106000	SUWANEE	GA		03/08/2024	10.625	135,832	0	239,000
6446958	Las Vegas	NV		01/17/2024	7.500	292,572	0	450,371
6477396	Wesley Chapel	FL		01/17/2024	8.625	278,290	0	497,403
920811500	PORT JEFFERSON STATION	NY		03/08/2024	8.000	249,039	0	595,000
361224010172657	Pueblo	CO		03/15/2024	7.375	904,500	0	1,200,000
6446887	Las Vegas	NV		01/17/2024	7.125	333,838	0	585,999
910590400	BUFORD	GA		03/08/2024	8.000	690,375	0	900,000
960027100	WOODBRIIDGE	CT		03/08/2024	7.875	391,615	0	650,000
6477321	Tampa	FL		01/17/2024	7.750	392,524	0	630,488
910607500	FLOWERY BRANCH	GA		03/08/2024	7.875	364,781	0	592,000
6446501	Davenport	FL		01/17/2024	7.125	270,311	0	460,410
3379857	Gunter	TX		02/29/2024	6.890	695,696	0	1,054,999
6447233	Jacksonville	FL		01/17/2024	8.375	193,665	0	262,179
920814100	FLUSHING	NY		03/08/2024	8.250	377,090	0	590,000
6814133	Davenport	FL		01/17/2024	8.250	263,736	0	380,257
6446782	Las Vegas	NV		01/17/2024	7.375	249,497	0	383,325
6527565	Arlington	TX		01/17/2024	8.375	190,348	0	271,919
6447466	Victoria	TX		01/17/2024	6.375	197,706	0	280,288
6446420	Davenport	FL		01/17/2024	6.375	301,825	0	460,471

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
920808700	CENTEREACH	.NY		03/08/2024	8.250	209,415	0	440,000
6504190	Chuluota	.FL		01/17/2024	8.375	252,552	0	370,246
6480522	Santa Rosa Beach	.FL		01/17/2024	8.875	404,692	0	590,364
920047200	FLUSHING	.NY		03/08/2024	10.375	363,280	0	625,000
970095800	SAINT AUGUSTINE	.FL		03/08/2024	8.250	196,839	0	343,000
940139800	FULSHEAR	.TX		03/08/2024	8.000	301,306	0	710,000
3441563	Port Aransas	.TX		02/29/2024	7.500	719,171	0	1,555,000
6446931	Lakeland	.FL		01/17/2024	7.125	157,815	0	340,301
6447050	Commerce	.CA		01/17/2024	7.500	74,832	0	510,417
6447214	Indio	.CA		01/17/2024	8.375	302,516	0	460,315
920810200	BAYSIDE	.NY		03/08/2024	8.000	481,133	0	833,000
940136200	DENTON	.TX		03/08/2024	8.000	226,810	0	376,000
6480587	Gainesville	.FL		01/17/2024	8.000	185,141	0	285,194
920810900	KINGSTON	.NY		03/08/2024	8.250	164,822	0	370,000
6447181	Garland	.TX		01/17/2024	8.125	296,768	0	440,448
6446602	Las Vegas	.NV		01/17/2024	7.375	393,829	0	542,457
6446419	Orlando	.FL		01/17/2024	7.125	411,169	0	610,540
6480638	Pensacola	.FL		01/17/2024	9.250	110,517	0	165,445
6447423	Pueblo	.CO		01/17/2024	6.500	274,390	0	385,388
6446980	Harbor City	.CA		01/17/2024	7.500	198,305	0	870,712
920811300	WOODHAVEN	.NY		03/08/2024	8.000	602,611	0	1,100,000
6477365	Deltona	.FL		01/17/2024	8.500	203,472	0	345,000
6480561	Houston	.TX		01/17/2024	7.125	132,825	0	485,000
920735700	CLAY	.NY		03/08/2024	8.000	224,473	0	483,500
940138800	LEWISVILLE	.TX		03/08/2024	8.000	319,416	0	511,000
6480546	Katy	.TX		01/17/2024	7.875	243,188	0	352,000
6460594	Tampa	.FL		01/17/2024	8.500	281,757	0	400,000
6504172	Clermont	.FL		01/17/2024	7.875	224,210	0	570,419
3415853	League City	.TX		02/29/2024	7.340	577,429	0	975,000
6446453	Davenport	.FL		01/17/2024	7.500	352,228	0	485,000
6447127	Las Vegas	.NV		01/17/2024	7.500	151,099	0	513,417
6447043	College Station	.TX		01/17/2024	7.625	168,327	0	276,220
991203500	PHILADELPHIA	.PA		03/08/2024	8.250	92,064	0	195,000
6480501	Orlando	.FL		01/17/2024	9.000	302,168	0	475,418
6447415	Llano	.CA		01/17/2024	6.500	301,092	0	400,000
6480562	Fort Worth	.TX		01/17/2024	7.500	226,398	0	361,678
970101000	CLERMONT	.FL		03/08/2024	8.250	196,118	0	470,000
6480584	Sugar Land	.TX		01/17/2024	7.875	375,961	0	750,567
6480504	Saint Cloud	.FL		01/17/2024	8.000	365,937	0	540,398
6446746	Orlando	.FL		01/17/2024	7.625	459,813	0	685,551
6504187	San Antonio	.TX		01/17/2024	8.125	167,537	0	275,000
6446560	Jacksonville	.FL		01/17/2024	7.625	85,226	0	115,092
6446898	Arlington	.TX		01/17/2024	8.250	183,528	0	303,216
910182500	SUWANEE	.GA		03/08/2024	10.625	126,189	0	274,000
6460577	Plantation	.FL		01/17/2024	8.500	244,811	0	380,254
300003000	ORANGEBURG	.SC		03/08/2024	8.000	269,879	0	455,000
920817200	BROOKLYN	.NY		03/08/2024	8.250	443,782	0	688,000
3437824	Lakeway	.TX		02/29/2024	7.140	4,365,196	0	6,225,000
910608100	MORROW	.GA		03/08/2024	8.000	269,664	0	385,000
6447123	Garland	.TX		01/17/2024	8.500	132,074	0	182,121
910137100	JOHNS CREEK	.GA		03/08/2024	10.750	217,591	0	393,000
910068800	SUWANEE	.GA		03/08/2024	10.750	114,482	0	202,000
910608200	MARIETTA	.GA		03/08/2024	8.000	263,076	0	395,000
6446590	Orlando	.FL		01/17/2024	7.125	317,122	0	530,469
6477335	Sarasota	.FL		01/17/2024	7.875	263,241	0	435,329



STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	3 City	3 State						
940139200	KELLER	TX		03/08/2024	8.000	339,233	0	526,000
6480632	Fresno	CA		01/17/2024	9.250	220,696	0	325,184
6504178	Fort Lee	NJ		01/17/2024	9.125	165,023	0	239,136
6446886	Las Vegas	NV		01/17/2024	7.125	263,272	0	486,430
930114600	MORGANVILLE	NJ		03/08/2024	8.250	143,999	0	705,000
920822000	FLUSHING	NY		03/08/2024	8.250	388,182	0	600,000
6447017	Richmond	CA		01/17/2024	7.750	293,504	0	400,312
6460587	Arlington	TX		01/17/2024	8.750	230,633	0	335,213
6447255	Davenport	FL		01/17/2024	6.375	185,554	0	339,577
3445543	Austin	TX		02/29/2024	7.090	2,185,875	0	2,899,999
6447122	Vallejo	CA		01/17/2024	7.375	214,095	0	375,314
910606600	DULUTH	GA		03/08/2024	8.250	295,251	0	525,000
6446893	Chino Hills	CA		01/17/2024	6.875	244,503	0	685,000
6446715	Las Vegas	NV		01/17/2024	7.125	217,192	0	375,334
940139500	AUSTIN	TX		03/08/2024	8.000	255,922	0	518,000
6480567	Orlando	FL		01/17/2024	7.250	165,342	0	240,104
6447140	Melbourne	FL		01/17/2024	7.375	308,978	0	520,433
6446797	Saint Augustine	FL		01/17/2024	7.500	265,973	0	413,340
940139400	PLANO	TX		03/08/2024	8.000	456,308	0	700,000
6480499	Fort Myers	FL		01/17/2024	7.000	155,702	0	215,197
6477417	Crystal River	FL		01/17/2024	9.625	219,393	0	300,157
920812000	FLUSHING	NY		03/08/2024	8.250	309,447	0	490,000
6477322	Hollywood	FL		01/17/2024	7.750	340,976	0	475,370
920803200	LITTLE NECK	NY		03/08/2024	8.000	410,873	0	780,000
910627500	ATLANTA	GA		03/08/2024	8.250	252,927	0	575,000
960029500	MERIDEN	CT		03/08/2024	8.250	182,226	0	290,000
6447220	Las Vegas	NV		01/17/2024	8.125	216,077	0	461,332
6512418	Austin	TX		01/17/2024	7.875	254,877	0	455,334
6446456	Palmetto	FL		01/17/2024	7.000	305,010	0	600,547
6446387	Margate	FL		01/17/2024	8.250	75,946	0	110,078
049823110171214	Moab	UT		02/15/2024	7.000	746,575	0	1,126,000
6460518	Angleton	TX		01/17/2024	7.875	147,839	0	195,146
6477363	Lehigh Acres	FL		01/17/2024	8.875	288,340	0	415,256
6446430	Naples	FL		01/17/2024	7.250	386,771	0	530,468
6446595	Port St Lucie	FL		01/17/2024	7.250	253,454	0	420,365
508723110171428	Galveston	TX		02/15/2024	6.750	1,255,275	0	1,800,000
6460556	Aurora	CO		01/17/2024	8.625	174,731	0	660,431
6446461	Missouri City	TX		01/17/2024	7.875	172,499	0	220,170
910610800	CONYERS	GA		03/08/2024	7.875	211,985	0	415,000
920829900	STATEN ISLAND	NY		03/08/2024	8.250	866,754	0	1,430,000
910606800	WOODSTOCK	GA		03/08/2024	8.000	225,102	0	321,000
920812900	WILLISTON PARK	NY		03/08/2024	8.000	436,892	0	725,000
6527541	Orlando	FL		01/17/2024	8.000	166,379	0	260,186
6460532	Houston	TX		01/17/2024	8.000	211,729	0	290,215
6814178	Plantation	FL		01/17/2024	8.125	410,249	0	679,471
6504174	Gainesville	FL		01/17/2024	8.750	248,212	0	327,202
6447443	Las Vegas	NV		01/17/2024	6.875	220,933	0	315,296
910611100	LAWRENCEVILLE	GA		03/08/2024	8.000	287,929	0	435,000
6447350	Alamo	TX		01/17/2024	6.500	183,785	0	262,377
6512417	Las Vegas	NV		01/17/2024	7.500	303,247	0	449,355
6446482	Kissimmee	FL		01/17/2024	7.375	282,741	0	449,382
920810300	NEWBURGH	NY		03/08/2024	8.000	301,050	0	510,000
6814175	Davenport	FL		01/17/2024	8.875	250,377	0	415,248
6477351	Compton	CA		01/17/2024	8.125	280,378	0	620,000
6446796	Saint Johns	FL		01/17/2024	7.750	274,651	0	375,295

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
910606300	LAWRENCEVILLE	GA		03/08/2024	8.000	237,411	0	350,000
6480635	Las Vegas	NV		01/17/2024	9.000	330,196	0	670,724
6477418	Saint Augustine	FL		01/17/2024	9.000	317,865	0	522,319
910179700	MARTINEZ	GA		03/08/2024	10.375	100,979	0	171,500
910606000	LAWRENCEVILLE	GA		03/08/2024	8.000	268,871	0	420,000
930114800	TOTOIA	NJ		03/08/2024	8.250	122,689	0	535,000
6446827	Tomball	TX		01/17/2024	7.375	220,747	0	320,272
6446930	Kaufman	TX		01/17/2024	7.625	283,575	0	420,338
049823100170365	Ivins	UT		01/16/2024	6.875	793,950	0	3,187,000
920833800	BAYSIDE	NY		03/08/2024	8.250	196,816	0	330,000
6480565	Tampa	FL		01/17/2024	7.375	195,899	0	260,216
6504195	Richardson	TX		01/17/2024	9.000	349,367	0	621,367
6460603	Hawaiian Gardens	CA		01/17/2024	8.500	204,846	0	485,322
6446496	Hudson	FL		01/17/2024	6.500	231,003	0	335,335
6460538	Hialeah	FL		01/17/2024	8.875	82,880	0	326,202
049823090169464	Farmington	UT		01/16/2024	8.000	1,305,623	0	4,250,000
6446848	Davenport	FL		01/17/2024	7.125	400,125	0	735,000
6446834	Las Vegas	NV		01/17/2024	7.375	359,814	0	559,472
6504193	Katy	TX		01/17/2024	5.750	184,485	0	255,301
6446437	St. Cloud	FL		01/17/2024	7.750	307,503	0	424,335
6523881	Pittsburgh	PA		01/17/2024	8.750	410,107	0	547,337
6814197	Orlando	FL		01/17/2024	8.500	134,524	0	179,115
6446469	Ocala	FL		01/17/2024	6.375	146,855	0	236,241
6814166	Panama City	FL		01/17/2024	8.375	156,565	0	210,138
6480514	Fort Worth	TX		01/17/2024	5.500	232,239	0	347,999
910610700	LAWRENCEVILLE	GA		03/08/2024	8.000	433,019	0	617,000
6447177	Orlando	FL		01/17/2024	8.750	162,320	0	247,353
910605600	SUWANEE	GA		03/08/2024	8.000	262,458	0	484,000
910610400	KENNESAW	GA		03/08/2024	8.000	215,795	0	375,000
920810400	FLUSHING	NY		03/08/2024	8.000	319,949	0	550,000
6480591	Houston	TX		01/17/2024	8.000	126,769	0	250,184
6523857	Bradenton	FL		01/17/2024	8.750	179,780	0	250,153
6480537	Las Vegas	NV		01/17/2024	7.375	199,425	0	420,354
6504164	Bay City	TX		01/17/2024	8.500	128,370	0	172,111
6480666	Ocala	FL		01/17/2024	9.250	153,972	0	210,119
6446897	Longview	TX		01/17/2024	8.125	304,870	0	429,313
910609700	DORAVILLE	GA		03/08/2024	8.000	309,477	0	440,000
6447142	Grand Prairie	TX		01/17/2024	7.500	188,115	0	310,252
6446749	Richmond	TX		01/17/2024	7.750	133,413	0	194,153
910602000	LAWRENCEVILLE	GA		03/08/2024	8.000	192,225	0	369,000
6447168	Las Vegas	NV		01/17/2024	8.375	92,588	0	150,143
6447180	Carrollton	TX		01/17/2024	7.750	251,078	0	580,449
6446418	Saint Augustine	FL		01/17/2024	7.250	350,284	0	495,784
6477419	Coconut Creek	FL		01/17/2024	9.125	322,048	0	560,326
3423381	Rollingwood	TX		02/29/2024	7.090	5,964,590	0	17,000,000
910615600	MORROW	GA		03/08/2024	8.000	217,557	0	309,000
980046800	ASHBURN	VA		03/08/2024	8.250	458,784	0	1,020,000
6446512	Miami	FL		01/17/2024	7.125	158,925	0	260,231
3432873	Lakeway	TX		02/29/2024	6.750	677,017	0	1,225,000
6447479	Houston	TX		01/17/2024	7.750	118,063	0	175,000
6512421	Sacramento	CA		01/17/2024	8.000	259,759	0	430,308
940139900	PLANO	TX		03/08/2024	8.250	653,548	0	1,000,000
970105200	ORLANDO	FL		03/08/2024	8.250	114,877	0	195,000
6447358	Clearwater	FL		01/17/2024	6.500	250,320	0	353,362
6446522	Fort Lauderdale	FL		01/17/2024	7.125	246,976	0	402,358

STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
920811900	JAMAICA	NY		03/08/2024	8.000	501,808	0	960,000
3428991	Houston	TX		02/29/2024	6.490	732,322	0	933,000
6477333	Punta Gorda	FL		01/17/2024	7.750	308,333	0	485,376
6446723	Lauderhill	FL		01/17/2024	7.250	301,046	0	525,457
6480511	Houston	TX		01/17/2024	5.500	224,138	0	314,000
910607100	GRAYSON	GA		03/08/2024	8.000	250,001	0	442,000
6477425	Orlando	FL		01/17/2024	9.125	365,948	0	530,308
6480548	Saint Cloud	FL		01/17/2024	7.250	245,414	0	422,000
3432831	Liberty Hill	TX		02/29/2024	6.490	563,552	0	971,000
6446433	Davenport	FL		01/17/2024	7.750	245,633	0	363,349
960027000	TRUMBULL	CT		03/08/2024	8.250	389,610	0	700,000
910606700	MARIETTA	GA		03/08/2024	8.000	269,860	0	405,000
910202600	DUNWOODY	GA		03/08/2024	10.375	346,437	0	745,000
6512435	Frisco	TX		01/17/2024	8.375	252,652	0	425,283
920813200	BROOKLYN	NY		03/08/2024	8.250	573,506	0	950,000
6460536	Houston	TX		01/17/2024	7.875	240,298	0	361,275
940000400	GARLAND	TX		03/08/2024	10.375	131,017	0	220,000
6446872	Wylie	TX		01/17/2024	7.625	252,504	0	384,309
6480572	Pembroke Pines	FL		01/17/2024	7.500	190,831	0	280,227
6446724	New Caney	TX		01/17/2024	7.375	289,928	0	421,356
6814167	Houston	TX		01/17/2024	8.875	261,361	0	400,239
6446571	Jacksonville	FL		01/17/2024	7.375	195,283	0	272,233
970098200	WELLINGTON	FL		03/08/2024	8.000	269,773	0	450,000
6447170	Peoria	AZ		01/17/2024	7.750	315,801	0	450,348
910606500	CUMMING	GA		03/08/2024	8.000	470,248	0	790,000
920812100	LEVITTOWN	NY		03/08/2024	8.250	76,570	0	590,000
6480613	Haslet	TX		01/17/2024	9.250	255,284	0	460,000
6447414	Miramar	FL		01/17/2024	6.750	266,244	0	435,421
910609000	HIRAM	GA		03/08/2024	8.000	227,084	0	323,000
6446649	Conroe	TX		01/17/2024	7.750	266,816	0	340,000
6460552	Tampa	FL		01/17/2024	8.750	253,433	0	430,291
6480531	New Caney	TX		01/17/2024	7.250	180,057	0	250,216
6477426	Desert Hot Springs	CA		01/17/2024	9.250	273,017	0	400,271
6480535	Orlando	FL		01/17/2024	7.375	292,317	0	430,363
6480513	Largo	FL		01/17/2024	6.000	416,783	0	614,690
6446648	Davie	FL		01/17/2024	7.375	503,300	0	685,000
910208700	NORCROSS	GA		03/08/2024	10.375	178,849	0	315,000
920828800	CLIFTON PARK	NY		03/08/2024	8.250	375,466	0	598,700
3429498	Austin	TX		02/29/2024	6.490	774,455	0	1,073,000
910606900	WOODSTOCK	GA		03/08/2024	8.000	325,369	0	322,000
6446687	Broomall	PA		01/17/2024	7.375	179,356	0	454,967
3426327	Dallas	TX		02/29/2024	7.840	747,580	0	1,200,000
6477379	Pensacola	FL		01/17/2024	8.875	327,947	0	550,342
920107200	OCEANSIDE	NY		03/08/2024	10.500	221,948	0	470,000
6527534	Wesley Chapel	FL		01/17/2024	8.250	200,442	0	325,347
3417346	Weatherford	TX		02/29/2024	6.540	613,972	0	774,999
6446563	San Antonio	TX		01/17/2024	7.250	251,406	0	358,311
6480525	West Palm Beach	FL		01/17/2024	7.250	252,901	0	415,359
991203300	LEBANON	PA		03/08/2024	8.250	124,459	0	245,000
6480569	Pinedale	CA		01/17/2024	7.500	181,142	0	250,203
787823110171513	Porter Ranch	CA		02/15/2024	7.125	1,025,100	0	1,275,000
6480673	Hayfork	CA		01/17/2024	7.750	191,064	0	390,298
6447202	Las Vegas	NV		01/17/2024	8.000	425,419	0	700,000
6477393	Las Vegas	NV		01/17/2024	9.250	92,919	0	133,076
6447244	Miami	FL		01/17/2024	6.875	606,851	0	850,804

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STATEMENT AS OF MARCH 31, 2024 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								
6480570	Saint Cloud		FL		01/17/2024	8.625	333,525	0	650,436
6446688	New Port Richey		FL		01/17/2024	7.250	240,584	0	360,550
0399999. Mortgages in good standing - Residential mortgages-all other									
210967C	LAKELAND		FL		01/03/2024	8.570	96,779,188	0	171,377,209
0599999. Mortgages in good standing - Commercial mortgages-all other									
							0	3,939,814	20,311,342
0899999. Total Mortgages in good standing									
							96,779,188	3,939,814	191,688,551
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									
							96,779,188	3,939,814	191,688,551

**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 Consideration	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)					
0210649	DECATUR	AL		01/16/2014	02/09/2024	7,000,000	0	0	0	0	0	7,000,000	7,000,000	0	0	0
6480570	Saint Cloud	FL		01/17/2024	02/22/2024	0	0	37	0	0	37	332,083	320,388	0	(11,695)	(11,695)
787823100170179	Yorba Linda	CA		12/27/2023	01/17/2024	824,100	0	(6)	0	0	(6)	824,095	820,000	0	(4,095)	(4,095)
2000083296	San Jose	CA		10/20/2023	01/17/2024	1,412,321	0	69	0	0	69	1,412,390	1,409,623	0	(2,767)	(2,767)
0210650	NEWBURGH	NY		01/16/2014	02/09/2024	5,000,000	0	0	0	0	0	5,000,000	5,000,000	0	0	0
0210648	WAXAHACHIE	TX		01/16/2014	02/09/2024	7,000,000	0	0	0	0	0	7,000,000	7,000,000	0	0	0
0210651	COVENTRY	RI		12/01/2016	02/09/2024	6,000,000	0	0	0	0	0	6,000,000	6,000,000	0	0	0
787823080169438	Danville	CA		11/10/2023	02/26/2024	913,208	0	(15)	0	0	(15)	913,193	908,676	0	(4,517)	(4,517)
0210708	INDEPENDENCE	OH		01/06/2016	03/13/2024	14,745,606	0	294,912	294,912	0	0	14,745,606	14,745,606	0	0	0
664023080168975	Scottsdale	AZ		10/13/2023	01/25/2024	732,798	0	(1)	0	0	(1)	732,797	733,556	0	758	758
0199999. Mortgages closed by repayment						43,628,033	0	294,996	294,912	0	84	43,960,164	43,937,849	0	(22,316)	(22,316)
6446760	Bakersfield	CA		01/17/2024		0	0	(25)	0	0	(25)	5,071	5,071	0	0	0
2000085598	Las Vegas	NV		11/08/2023		942	0	(3)	0	0	(3)	939	939	0	0	0
0210781	HARTLAND	WI		03/30/2018		49,928	0	0	0	0	0	49,928	49,928	0	0	0
6480520	Kissimmee	FL		01/17/2024		0	0	23	0	0	23	721	721	0	0	0
6477393	Las Vegas	NV		01/17/2024		0	0	0	0	0	0	53	53	0	0	0
6477366	Rockledge	FL		01/17/2024		0	0	(11)	0	0	(11)	455	455	0	0	0
0210949	COLORADO SPRINGS	CO		01/10/2022		22,130	0	0	0	0	0	22,130	22,130	0	0	0
210753A	EDINA	MN		09/01/2017		152,848	0	0	0	0	0	152,848	152,848	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		100,486	0	0	0	0	0	100,486	100,486	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		75,198	0	0	0	0	0	75,198	75,198	0	0	0
3445537	Austin	TX		02/29/2024		0	0	(4)	0	0	(4)	889	889	0	0	0
6447375	Fair Lawn	NJ		01/17/2024		0	0	61	0	0	61	1,346	1,346	0	0	0
0210972	SAN ANTONIO	TX		07/21/2022		106,246	0	0	0	0	0	106,246	106,246	0	0	0
2000086040	Las Vegas	NV		11/08/2023		576	0	(2)	0	0	(2)	574	574	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		87,143	0	0	0	0	0	87,143	87,143	0	0	0
152023090170134	Denver	CO		12/27/2023		1,942	0	(2)	0	0	(2)	1,939	1,939	0	0	0
6480660	Port Charlotte	FL		01/17/2024		0	0	(29)	0	0	(29)	645	645	0	0	0
6477428	Lake Wales	FL		01/17/2024		0	0	(6)	0	0	(6)	273	273	0	0	0

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STATEMENT AS OF MARCH 31, 2024 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						
0210756	CENTREVILLE	VA		09/01/2017		89,509	0	0	0	0	0	0	89,509	89,509	0	0	0	
6460612	Seabrook	TX		01/17/2024		0	0	19	0	0	19	0	0	893	893	0	0	0
6480533	Las Vegas	NV		01/17/2024		0	0	0	0	0	0	0	1,408	1,408	0	0	0	
0210848	PLANO	TX		04/22/2020		43,533	0	0	0	0	0	0	43,533	43,533	0	0	0	
6446621	Sarasota	FL		01/17/2024		0	0	4	0	0	4	0	847	847	0	0	0	
3441313	Dripping Springs	TX		02/29/2024		0	0	(2)	0	0	(2)	0	446	446	0	0	0	
2000083155	Las Vegas	NV		10/20/2023		518	0	(4)	0	0	(4)	0	515	515	0	0	0	
6477354	Lancaster	CA		01/17/2024		0	0	10	0	0	10	0	566	566	0	0	0	
0210953	KERRVILLE	TX		01/18/2022		44,607	0	0	0	0	0	0	44,607	44,607	0	0	0	
6523896	Davie	FL		01/17/2024		0	0	(10)	0	0	(10)	0	386	386	0	0	0	
0210727	CHICAGO	IL		09/21/2016		108,595	0	0	0	0	0	0	108,595	108,595	0	0	0	
0210955	GOLETA	CA		02/16/2022		134,965	0	0	0	0	0	0	134,965	134,965	0	0	0	
0210701	DES PERES	MO		10/21/2015		93,102	0	0	0	0	0	0	93,102	93,102	0	0	0	
049823090170087	Victor	ID		12/28/2023		1,870	0	(9)	0	0	(9)	0	1,860	1,860	0	0	0	
303970914	SAN JOSE	CA		10/06/2023		3,657	0	(15)	0	0	(15)	0	3,642	3,642	0	0	0	
2000083167	Paramount	CA		10/20/2023		393	0	(2)	0	0	(2)	0	390	390	0	0	0	
6447410	Dallas	TX		01/17/2024		0	0	50	0	0	50	0	1,802	1,802	0	0	0	
0210667	CHAPEL HILL	NC		08/27/2014		54,839	0	0	0	0	0	0	54,839	54,839	0	0	0	
6446436	Kissimmee	FL		01/17/2024		0	0	80	0	0	80	0	3,017	3,017	0	0	0	
2000082446	Oakland	CA		10/20/2023		1,705	0	(4)	0	0	(4)	0	1,701	1,701	0	0	0	
3409697	Anna	TX		11/16/2023		9,962	0	113	0	0	113	0	10,074	10,074	0	0	0	
210814A	MAPLE VALLEY	WA		01/03/2019		88,600	0	0	0	0	0	0	88,600	88,600	0	0	0	
6504173	Oviedo	FL		01/17/2024		0	0	(19)	0	0	(19)	0	578	578	0	0	0	
3405948	Van Alstyne	TX		02/29/2024		0	0	(2)	0	0	(2)	0	439	439	0	0	0	
304028060	FRISCO	TX		10/06/2023		711,776	0	(2,852)	0	0	(2,852)	0	708,924	708,924	0	0	0	
0210944	EAST HAVEN	CT		12/22/2021		67,720	0	0	0	0	0	0	67,720	67,720	0	0	0	
6504185	Wesley Chapel	FL		01/17/2024		0	0	(11)	0	0	(11)	0	840	840	0	0	0	
0210914	PHOENIX	AZ		07/23/2021		45,183	0	0	0	0	0	0	45,183	45,183	0	0	0	
6480547	Key West	FL		01/17/2024		0	0	29	0	0	29	0	1,523	1,523	0	0	0	
6446970	Bakersfield	CA		01/17/2024		0	0	3	0	0	3	0	443	443	0	0	0	
6446896	Las Vegas	NV		01/17/2024		0	0	15	0	0	15	0	977	977	0	0	0	
6447394	Marlton	NJ		01/17/2024		0	0	20	0	0	20	0	927	927	0	0	0	
6477341	Orlando	FL		01/17/2024		0	0	(7)	0	0	(7)	0	557	557	0	0	0	
210814B	MAPLE VALLEY	WA		01/03/2019		20,647	0	0	0	0	0	0	20,647	20,647	0	0	0	
0210556	BUFFALO GROVE	IL		12/01/2016		21,270	0	0	0	0	0	0	21,270	21,270	0	0	0	
2000086416	Burbank	CA		11/08/2023		1,369	0	(4)	0	0	(4)	0	1,365	1,365	0	0	0	
2000086782	Midway City Area	CA		11/08/2023		1,328	0	(4)	0	0	(4)	0	1,324	1,324	0	0	0	
6447450	Davenport	FL		01/17/2024		0	0	446	0	0	446	0	8,642	8,642	0	0	0	
0210896	PHOENIX	AZ		04/23/2021		243,344	0	0	0	0	0	0	243,344	243,344	0	0	0	
6446935	Saint Petersburg	FL		01/17/2024		0	0	3	0	0	3	0	793	793	0	0	0	
6446582	Jacksonville	FL		01/17/2024		0	0	5	0	0	5	0	594	594	0	0	0	
6447244	Miami	FL		01/17/2024		0	0	19	0	0	19	0	594	594	0	0	0	
6480571	Thornton	CO		01/17/2024		0	0	(3)	0	0	(3)	0	423	423	0	0	0	
2000080529	SAN ANTONIO	TX		10/20/2023		650	0	(2)	0	0	(2)	0	648	648	0	0	0	
3439834	Austin	TX		02/29/2024		0	0	(5)	0	0	(5)	0	1,082	1,082	0	0	0	
0210703	WHITE MARSH	MD		12/01/2016		130,025	0	0	0	0	0	0	130,025	130,025	0	0	0	
0210765	POOLER	GA		01/12/2018		132,561	0	0	0	0	0	0	132,561	132,561	0	0	0	
2000085672	Miami	FL		11/08/2023		42,934	0	(134)	0	0	(134)	0	42,800	42,800	0	0	0	
6480558	Tarpon Springs	FL		01/17/2024		0	0	11	0	0	11	0	767	767	0	0	0	
0210885	AUGUSTA	GA		03/10/2021		145,573	0	0	0	0	0	0	145,573	145,573	0	0	0	
2000080494	Winter Garden	FL		11/08/2023		672	0	(3)	0	0	(3)	0	670	670	0	0	0	

STATEMENT AS OF MARCH 31, 2024 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					
049823090169785	Cottonwood Heights	UT		11/10/2023		9,886	0	(49)	0	0	(49)	0	9,838	9,838	0	0	0
2000083691	Prosper	TX		10/20/2023		770	0	(5)	0	0	(5)	0	765	765	0	0	0
0210691	NEWPORT BEACH	CA		12/01/2016		196,847	0	0	0	0	0	0	196,847	196,847	0	0	0
2000083302	San Leandro	CA		10/20/2023		75,650	0	(201)	0	0	(201)	0	75,449	75,449	0	0	0
4000003596	KATY	TX		10/20/2023		575	0	(2)	0	0	(2)	0	572	572	0	0	0
3433517	Houston	TX		02/29/2024		0	0	(2)	0	0	(2)	0	393	393	0	0	0
6477422	Miramar	FL		01/17/2024		0	0	(41)	0	0	(41)	0	884	884	0	0	0
2000082390	Plano	TX		10/20/2023		658	0	(2)	0	0	(2)	0	657	657	0	0	0
0210943	LEWISVILLE	TX		12/16/2021		47,164	0	0	0	0	0	0	47,164	47,164	0	0	0
2000086195	Los Angeles	CA		11/08/2023		1,075	0	(3)	0	0	(3)	0	1,072	1,072	0	0	0
0210846	MINNEAPOLIS	MINN		03/03/2020		281,993	0	0	0	0	0	0	281,993	281,993	0	0	0
3428947	Dallas	TX		11/16/2023		3,023	0	34	0	0	34	0	3,057	3,057	0	0	0
0210728	SCOTTSDALE	AZ		12/01/2016		121,166	0	0	0	0	0	0	121,166	121,166	0	0	0
1090300509	Palmetto Bay	FL		11/08/2023		1,557	0	(5)	0	0	(5)	0	1,552	1,552	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		173,612	0	0	0	0	0	0	173,612	173,612	0	0	0
0210725	URBANDALE	IA		12/01/2016		188,841	0	0	0	0	0	0	188,841	188,841	0	0	0
508723080169306	Fort Collins	CO		11/10/2023		2,826	0	(14)	0	0	(14)	0	2,812	2,812	0	0	0
3432441	Irving	TX		11/16/2023		2,314	0	26	0	0	26	0	2,341	2,341	0	0	0
6446958	Las Vegas	NV		01/17/2024		0	0	12	0	0	12	0	740	740	0	0	0
2000082882	Lancaster	CA		10/20/2023		822	0	(2)	0	0	(2)	0	820	820	0	0	0
0210663	DELAFIELD	WI		12/01/2016		45,626	0	0	0	0	0	0	45,626	45,626	0	0	0
3437251	Austin	TX		11/16/2023		7,119	0	81	0	0	81	0	7,199	7,199	0	0	0
6477396	Wesley Chapel	FL		01/17/2024		0	0	(291)	0	0	(291)	0	10,568	10,568	0	0	0
508723100170226	Spring	TX		12/28/2023		3,465	0	(17)	0	0	(17)	0	3,448	3,448	0	0	0
0210710	COLLIERVILLE	TN		12/01/2016		155,715	0	0	0	0	0	0	155,715	155,715	0	0	0
0210900	NASHVILLE	TN		05/19/2021		82,487	0	0	0	0	0	0	82,487	82,487	0	0	0
6446887	Las Vegas	NV		01/17/2024		0	0	7	0	0	7	0	905	905	0	0	0
2000083959	South Gate	CA		10/20/2023		2,252	0	(14)	0	0	(14)	0	2,238	2,238	0	0	0
303930922	MESA	AZ		10/06/2023		2,224	0	(9)	0	0	(9)	0	2,215	2,215	0	0	0
4000003592	WOLFFORTH	TX		10/20/2023		586	0	(4)	0	0	(4)	0	582	582	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		97,901	0	0	0	0	0	0	97,901	97,901	0	0	0
6477321	Tampa	FL		01/17/2024		0	0	22	0	0	22	0	941	941	0	0	0
2000083037	VALLEJO	CA		10/20/2023		973	0	(2)	0	0	(2)	0	971	971	0	0	0
2000085978	Katy	TX		11/08/2023		193,168	0	(601)	0	0	(601)	0	192,567	192,567	0	0	0
2000082161	KISSIMEE	FL		11/08/2023		210	0	(1)	0	0	(1)	0	209	209	0	0	0
303969024	Downey	CA		10/06/2023		7,694	0	(31)	0	0	(31)	0	7,662	7,662	0	0	0
049823090169694	South Padre Island	TX		11/10/2023		18,150	0	(90)	0	0	(90)	0	18,060	18,060	0	0	0
6446501	Davenport	FL		01/17/2024		0	0	0	0	0	0	0	727	727	0	0	0
3379857	Gunter	TX		02/29/2024		0	0	(4)	0	0	(4)	0	815	815	0	0	0
6447233	Jacksonville	FL		01/17/2024		0	0	(2)	0	0	(2)	0	399	399	0	0	0
0210915	BOISE	ID		11/12/2021		103,409	0	0	0	0	0	0	103,409	103,409	0	0	0
0210656	TIMONIUM	MD		05/13/2014		106,980	0	0	0	0	0	0	106,980	106,980	0	0	0
6814133	Davenport	FL		01/17/2024		0	0	(6)	0	0	(6)	0	533	533	0	0	0
2106738	ST LOUIS	MO		05/15/2019		19,648	0	0	0	0	0	0	19,648	19,648	0	0	0
0210804	DALLAS	TX		10/10/2018		62,911	0	0	0	0	0	0	62,911	62,911	0	0	0
6446782	Las Vegas	NV		01/17/2024		0	0	7	0	0	7	0	647	647	0	0	0
6527565	Arlington	TX		01/17/2024		0	0	(30)	0	0	(30)	0	1,915	1,915	0	0	0
0210980	WARRENVILLE	SC		08/17/2022		80,261	0	0	0	0	0	0	80,261	80,261	0	0	0
6447466	Victoria	TX		01/17/2024		0	0	27	0	0	27	0	642	642	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		150,779	0	0	0	0	0	0	150,779	150,779	0	0	0
6446420	Davenport	FL		01/17/2024		0	0	37	0	0	37	0	969	969	0	0	0

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	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
3414680	Austin	TX		11/16/2023		5,453	0	.62	0	0	.62	0	5,515	5,515	0	0	0
400003587	Katy	TX		10/20/2023		518	0	(2)	0	0	(2)	0	516	516	0	0	0
6504190	Chuluota	FL		01/17/2024		0	0	(4)	0	0	(4)	0	504	504	0	0	0
6480522	Santa Rosa Beach	FL		01/17/2024		0	0	(2)	0	0	(2)	0	753	753	0	0	0
2000086677	FORT WORTH	TX		11/08/2023		666	0	(2)	0	0	(2)	0	664	664	0	0	0
0210760	REDMOND	WA		11/08/2017		134,499	0	0	0	0	0	0	134,499	134,499	0	0	0
2000087039	LOS ANGELES	CA		11/08/2023		917	0	(3)	0	0	(3)	0	914	914	0	0	0
0210677	WAYZATA	MIN.		12/03/2014		154,185	0	0	0	0	0	0	154,185	154,185	0	0	0
2000085943	San Jose	CA		11/08/2023		8,912	0	(28)	0	0	(28)	0	8,884	8,884	0	0	0
2000080959	Plano	TX		10/20/2023		350	0	(2)	0	0	(2)	0	348	348	0	0	0
6446931	Lake land	FL		01/17/2024		0	0	0	0	0	0	0	422	422	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		166,020	0	0	0	0	0	0	166,020	166,020	0	0	0
0210868	RANCHO CUCAMONGA	CA		12/08/2020		122,008	0	0	0	0	0	0	122,008	122,008	0	0	0
6447050	Commerce	CA		01/17/2024		0	0	(2)	0	0	(2)	0	183	183	0	0	0
2000082964	SAN JOSE	CA		10/20/2023		790	0	(3)	0	0	(3)	0	787	787	0	0	0
2000087475	Kissimmee	FL		11/08/2023		649	0	(3)	0	0	(3)	0	646	646	0	0	0
2000087311	Pomona	CA		11/08/2023		3,670	0	(11)	0	0	(11)	0	3,659	3,659	0	0	0
0210866	KYLE	TX		11/05/2020		164,154	0	0	0	0	0	0	164,154	164,154	0	0	0
0210430	OAK PARK	IL		12/08/2005		135,169	0	0	0	0	0	0	135,169	135,169	0	0	0
0210683	LAWRENCEVILLE	GA		12/01/2016		107,514	0	0	0	0	0	0	107,514	107,514	0	0	0
6447214	Indio	CA		01/17/2024		0	0	(13)	0	0	(13)	0	615	615	0	0	0
3434790	Kingsland	TX		11/16/2023		28,928	0	328	0	0	328	0	29,256	29,256	0	0	0
210816A	NEW ALBANY	OH		02/13/2019		71,277	0	0	0	0	0	0	71,277	71,277	0	0	0
3431191	Dallas	TX		11/16/2023		1,237	0	14	0	0	14	0	1,251	1,251	0	0	0
6480587	Gainesville	FL		01/17/2024		0	0	0	0	0	0	0	410	410	0	0	0
0210678	VISTA	CA		12/10/2014		64,797	0	0	0	0	0	0	64,797	64,797	0	0	0
6447181	Garland	TX		01/17/2024		0	0	14	0	0	14	0	927	927	0	0	0
0210898	LINTHICUM	MD		05/07/2021		165,583	0	0	0	0	0	0	165,583	165,583	0	0	0
6446602	Las Vegas	NV		01/17/2024		0	0	19	0	0	19	0	1,022	1,022	0	0	0
0210890	OLYMPIA	WA		04/14/2021		46,423	0	0	0	0	0	0	46,423	46,423	0	0	0
6446419	Orlando	FL		01/17/2024		0	0	25	0	0	25	0	1,124	1,124	0	0	0
0210762	OXFORD	OH		11/01/2017		145,723	0	0	0	0	0	0	145,723	145,723	0	0	0
6480638	Pensacola	FL		01/17/2024		0	0	(89)	0	0	(89)	0	2,831	2,831	0	0	0
6447423	Pueblo	CO		01/17/2024		0	0	30	0	0	30	0	863	863	0	0	0
0210797	OMAHA	NE		06/15/2018		98,221	0	0	0	0	0	0	98,221	98,221	0	0	0
6446980	Harbor City	CA		01/17/2024		0	0	(1)	0	0	(1)	0	489	489	0	0	0
210816B	NEW ALBANY	OH		02/13/2019		20,914	0	0	0	0	0	0	20,914	20,914	0	0	0
049823060167148	Morgan Hill	CA		10/13/2023		10,594	0	(26)	0	0	(26)	0	10,588	10,588	0	0	0
6477365	Deltona	FL		01/17/2024		0	0	(23)	0	0	(23)	0	706	706	0	0	0
2000087004	HUNTINGTON BEACH	CA		11/08/2023		474	0	(1)	0	0	(1)	0	473	473	0	0	0
6480561	Houston	TX		01/17/2024		0	0	(2)	0	0	(2)	0	333	333	0	0	0
664023080168968	Yuma	AZ		11/10/2023		2,682	0	(13)	0	0	(13)	0	2,669	2,669	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		55,818	0	0	0	0	0	0	55,818	55,818	0	0	0
6480570	Saint Cloud	FL		01/17/2024		0	0	(52)	0	0	(52)	0	1,427	1,427	0	0	0
2000083559	Pflugerville	TX		10/20/2023		535	0	(2)	0	0	(2)	0	533	533	0	0	0
6480546	Katy	TX		01/17/2024		0	0	10	0	0	10	0	767	767	0	0	0
2000084946	MIAMI	FL		11/08/2023		426	0	(2)	0	0	(2)	0	425	425	0	0	0
2000083399	Little Elm	TX		10/20/2023		219	0	(1)	0	0	(1)	0	219	219	0	0	0
0210807	GRAPEVINE	TX		10/12/2018		24,163	0	0	0	0	0	0	24,163	24,163	0	0	0
6460594	Tampa	FL		01/17/2024		0	0	(8)	0	0	(8)	0	562	562	0	0	0
2000083908	Fulshear	TX		10/20/2023		840	0	(2)	0	0	(2)	0	838	838	0	0	0

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**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
6504172	Clermont	FL		01/17/2024		0	0	(12)	0	0	(12)	0	485	485	0	0
0210733	HOMEWOOD	AL		12/01/2016		225,000	0	0	0	0	0	0	225,000	225,000	0	0
2000086372	WESTMINSTER	CA		11/08/2023		1,337	0	(4)	0	0	(4)	0	1,333	1,333	0	0
3415853	League City	TX		02/29/2024		0	0	(2)	0	0	(2)	0	446	446	0	0
303973424	LAGUNA HILLS	CA		10/06/2023		3,155	0	(12)	0	0	(12)	0	3,143	3,143	0	0
6446453	Davenport	FL		01/17/2024		0	0	12	0	0	12	0	883	883	0	0
0210674	BALA CYNWYD	PA		12/05/2014		63,427	0	0	0	0	0	0	63,427	63,427	0	0
508723100170158	Austin	TX		12/27/2023		6,804	0	(34)	0	0	(34)	0	6,771	6,771	0	0
6447127	Las Vegas	NV		01/17/2024		0	0	(6)	0	0	(6)	0	364	364	0	0
2000075133	Las Vegas	NV		10/20/2023		927	0	(6)	0	0	(6)	0	921	921	0	0
049823090169893	Mapleton	UT		11/10/2023		3,381	0	(17)	0	0	(17)	0	3,364	3,364	0	0
6447043	College Station	TX		01/17/2024		0	0	0	0	0	0	0	406	406	0	0
0210853	GLEN BURNIE	MD		05/04/2020		71,636	0	0	0	0	0	0	71,636	71,636	0	0
2000081806	Kissimmee	FL		11/08/2023		260	0	(1)	0	0	(1)	0	259	259	0	0
0210617	NASHVILLE	TN		12/26/2012		129,406	0	0	0	0	0	0	129,406	129,406	0	0
6480501	Orlando	FL		01/17/2024		0	0	(19)	0	0	(19)	0	697	697	0	0
6447415	Llano	CA		01/17/2024		0	0	40	0	0	40	0	967	967	0	0
6480562	Fort Worth	TX		01/17/2024		0	0	10	0	0	10	0	1,590	1,590	0	0
3432551	Dallas	TX		11/16/2019		9,968	0	113	0	0	113	0	10,081	10,081	0	0
0210815	ST PAUL	MINN		08/30/2019		41,048	0	0	0	0	0	0	41,048	41,048	0	0
303947528	Dana Point	CA		10/06/2023		3,308	0	(13)	0	0	(13)	0	3,294	3,294	0	0
6480584	Sugar Land	TX		01/17/2024		0	0	(21)	0	0	(21)	0	837	837	0	0
2000085909	Saint Cloud	FL		11/08/2023		573	0	(2)	0	0	(2)	0	571	571	0	0
0210889	WEST NEW YORK	NJ		04/13/2021		65,222	0	0	0	0	0	0	65,222	65,222	0	0
2000085077	Providence Village	TX		11/08/2023		338	0	(1)	0	0	(1)	0	337	337	0	0
0210872	NAPERVILLE	IL		12/28/2020		74,029	0	0	0	0	0	0	74,029	74,029	0	0
0210877	SCHAUMBURG	IL		12/22/2020		28,932	0	0	0	0	0	0	28,932	28,932	0	0
0210923	PALM BAY	FL		09/15/2021		56,283	0	0	0	0	0	0	56,283	56,283	0	0
6480504	Saint Cloud	FL		01/17/2024		0	0	18	0	0	18	0	834	834	0	0
0210950	LEWISVILLE	TX		12/17/2021		94,237	0	0	0	0	0	0	94,237	94,237	0	0
6446746	Orlando	FL		01/17/2024		0	0	18	0	0	18	0	1,135	1,135	0	0
0210887	FLORISSANT	MO		04/19/2021		117,281	0	0	0	0	0	0	117,281	117,281	0	0
6504187	San Antonio	TX		01/17/2024		0	0	(5)	0	0	(5)	0	352	352	0	0
6446560	Jacksonville	FL		01/17/2024		0	0	0	0	0	0	0	207	207	0	0
6446898	Arlington	TX		01/17/2024		0	0	5	0	0	5	0	400	400	0	0
0210694	LINCOLN	NE		08/25/2015		127,550	0	0	0	0	0	0	127,550	127,550	0	0
0210763	LOS ANGELES	CA		01/11/2018		350,214	0	0	0	0	0	0	350,214	350,214	0	0
6460577	Plantation	FL		01/17/2024		0	0	(14)	0	0	(14)	0	481	481	0	0
0210960	BEDMINSTER	NJ		03/09/2022		39,512	0	0	0	0	0	0	39,512	39,512	0	0
0210904	LEAWOOD	KS		06/15/2021		76,881	0	0	0	0	0	0	76,881	76,881	0	0
0210873	DRAPER	UT		01/26/2021		215,579	0	0	0	0	0	0	215,579	215,579	0	0
2000086417	Labelle	FL		11/08/2023		311	0	(1)	0	0	(1)	0	310	310	0	0
3437824	Lakeway	TX		02/29/2024		0	0	(18)	0	0	(18)	0	3,558	3,558	0	0
0210796	STAMFORD	CT		07/11/2018		56,152	0	0	0	0	0	0	56,152	56,152	0	0
2000084899	Garland	TX		11/08/2023		233	0	(1)	0	0	(1)	0	233	233	0	0
0210605	MILFORD	MI		05/31/2012		141,948	0	0	0	0	0	0	141,948	141,948	0	0
0210682	GERMANTOWN	MD		03/30/2015		75,812	0	0	0	0	0	0	75,812	75,812	0	0
6447123	Garland	TX		01/17/2024		0	0	(4)	0	0	(4)	0	263	263	0	0
0210984	Kansas City	MO		01/12/2023		16,615	0	0	0	0	0	0	16,615	16,615	0	0
049823100170318	Los Angeles	CA		12/27/2023		2,463	0	(12)	0	0	(12)	0	2,451	2,451	0	0
2000083412	San Diego	CA		10/20/2023		41,935	0	(260)	0	0	(260)	0	41,675	41,675	0	0



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**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
2000083496	El Paso	TX		10/20/2023		361	0	(3)	0	0	(3)	0	358	358	0	0
0210836	MATHEWS	NC		11/18/2019		95,482	0	0	0	0	0	0	95,482	95,482	0	0
0210661	HINSDALE	IL		06/26/2014		61,012	0	0	0	0	0	0	61,012	61,012	0	0
2000083101	San Francisco	CA		10/20/2023		1,042	0	(7)	0	0	(7)	0	1,035	1,035	0	0
2000083334	Denison	TX		10/20/2023		651	0	(1)	0	0	(1)	0	649	649	0	0
6446590	Orlando	FL		01/17/2024		0	0	5	0	0	5	0	852	852	0	0
0210835	CHARLOTTE	NC		11/18/2019		105,531	0	0	0	0	0	0	105,531	105,531	0	0
6477335	Sarasota	FL		01/17/2024		0	0	(11)	0	0	(11)	0	591	591	0	0
2000085788	Pembroke Pines	FL		11/08/2023		667	0	(3)	0	0	(3)	0	664	664	0	0
0210689	ROCKVILLE	MD		12/01/2016		149,486	0	0	0	0	0	0	149,486	149,486	0	0
6480632	Fresno	CA		01/17/2024		0	0	(2)	0	0	(2)	0	377	377	0	0
6504178	Fort Lee	NJ		01/17/2024		0	0	(8)	0	0	(8)	0	277	277	0	0
6446886	Las Vegas	NV		01/17/2024		0	0	4	0	0	4	0	707	707	0	0
2000083170	North Hills Area, Los Angeles	CA		10/20/2023		1,946	0	(3)	0	0	(3)	0	1,943	1,943	0	0
303893864	SAN DIEGO	CA		10/06/2023		3,528	0	(14)	0	0	(14)	0	3,514	3,514	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		93,763	0	0	0	0	0	0	93,763	93,763	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		85,389	0	0	0	0	0	0	85,389	85,389	0	0
0210743	MINNEAPOLIS	MN		11/21/2016		59,715	0	0	0	0	0	0	59,715	59,715	0	0
6447017	Richmond	CA		01/17/2024		0	0	6	0	0	6	0	698	698	0	0
6460587	Arlington	TX		01/17/2024		0	0	0	0	0	0	0	444	444	0	0
2000083678	Norwalk	CA		10/20/2023		807	0	(6)	0	0	(6)	0	802	802	0	0
2000083040	Campbell	CA		10/20/2023		2,153	0	(3)	0	0	(3)	0	2,150	2,150	0	0
6447255	Davenport	FL		01/17/2024		0	0	519	0	0	519	0	10,851	10,851	0	0
3445543	Austin	TX		02/29/2024		0	0	(9)	0	0	(9)	0	1,751	1,751	0	0
508723080169184	Houston	TX		11/10/2023		3,484	0	(17)	0	0	(17)	0	3,466	3,466	0	0
2000086523	Orlando	FL		11/08/2023		1,076	0	(3)	0	0	(3)	0	1,073	1,073	0	0
6447122	Vallejo	CA		01/17/2024		0	0	9	0	0	9	0	551	551	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		112,576	0	0	0	0	0	0	112,576	112,576	0	0
0210930	SAN DIEGO	CA		11/23/2021		62,366	0	0	0	0	0	0	62,366	62,366	0	0
2000087020	Cape Coral	FL		11/08/2023		459	0	(1)	0	0	(1)	0	457	457	0	0
1090300575	Miami	FL		11/08/2023		1,202	0	(5)	0	0	(5)	0	1,197	1,197	0	0
2000086641	Orlando	FL		11/08/2023		505	0	(2)	0	0	(2)	0	503	503	0	0
6446893	Chino Hills	CA		01/17/2024		0	0	4	0	0	4	0	459	459	0	0
6446715	Las Vegas	NV		01/17/2024		0	0	13	0	0	13	0	597	597	0	0
0210863	FULTON	MD		11/02/2020		97,837	0	0	0	0	0	0	97,837	97,837	0	0
0210711	BALTIMORE	MD		12/01/2016		227,741	0	0	0	0	0	0	227,741	227,741	0	0
4000003586	Katy	TX		10/20/2023		967	0	(2)	0	0	(2)	0	965	965	0	0
6480567	Orlando	FL		01/17/2024		0	0	2	0	0	2	0	428	428	0	0
6447140	Melbourne	FL		01/17/2024		0	0	(5)	0	0	(5)	0	771	771	0	0
6446797	Saint Augustine	FL		01/17/2024		0	0	7	0	0	7	0	669	669	0	0
2000086070	Orlando	FL		11/08/2023		425	0	(1)	0	0	(1)	0	424	424	0	0
2000083296	San Jose	CA		10/20/2023		839	0	(2)	0	0	(2)	0	837	837	0	0
6480499	Fort Myers	FL		01/17/2024		0	0	9	0	0	9	0	440	440	0	0
6477417	Crystal River	FL		01/17/2024		0	0	(11)	0	0	(11)	0	338	338	0	0
6477322	Hollywood	FL		01/17/2024		0	0	19	0	0	19	0	822	822	0	0
0210699	BRUNSWICK	OH		10/14/2015		68,607	0	0	0	0	0	0	68,607	68,607	0	0
0210908	PLEASANT GROVE	UT		07/06/2021		64,502	0	0	0	0	0	0	64,502	64,502	0	0
3435990	Leander	TX		11/16/2023		1,984	0	23	0	0	23	0	2,007	2,007	0	0
0210791	WILSONVILLE	OR		06/26/2018		102,674	0	0	0	0	0	0	102,674	102,674	0	0
3433563	Celina	TX		11/16/2023		1,843	0	21	0	0	21	0	1,864	1,864	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		124,492	0	0	0	0	0	0	124,492	124,492	0	0

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STATEMENT AS OF MARCH 31, 2024 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					
3423765	Leander	TX		11/16/2023		3,984	0	.45	0	0	0	.45	0	4,029	4,029	0	0
2000083489	PHOENIX	AZ		10/20/2023		408	0	(3)	0	0	0	(3)	0	406	406	0	0
2000083118	Las Vegas	NV		10/20/2023		784	0	(2)	0	0	0	(2)	0	782	782	0	0
0210664	GREENWICH	CT		07/31/2014		73,873	0	0	0	0	0	0	0	73,873	73,873	0	0
2000082927	Austin	TX		10/20/2023		637	0	(1)	0	0	0	(1)	0	637	637	0	0
210812A	OVERLAND PARK	KS		12/10/2018		149,405	0	0	0	0	0	0	0	149,405	149,405	0	0
303965342	Prosper	TX		10/06/2023		3,022	0	(12)	0	0	0	(12)	0	3,009	3,009	0	0
6447220	Las Vegas	NV		01/17/2024		0	0	(11)	0	0	0	(11)	0	459	459	0	0
2000086805	San Francisco	CA		11/08/2023		1,155	0	(5)	0	0	0	(5)	0	1,150	1,150	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		117,228	0	0	0	0	0	0	0	117,228	117,228	0	0
6512418	Austin	TX		01/17/2024		0	0	(4)	0	0	0	(4)	0	561	561	0	0
303990803	SHERMAN OAKS	CA		10/06/2023		3,228	0	(13)	0	0	0	(13)	0	3,216	3,216	0	0
0210891	CALDWELL	ID		05/20/2021		33,165	0	0	0	0	0	0	0	33,165	33,165	0	0
6446456	Palmetto	FL		01/17/2024		0	0	2	0	0	0	2	0	842	842	0	0
6446387	Margate	FL		01/17/2024		0	0	1	0	0	0	1	0	164	164	0	0
049823110171214	Moab	UT		02/15/2024		0	0	2	0	0	0	2	0	618	618	0	0
2000086680	Winter Garden	FL		11/08/2023		611	0	(2)	0	0	0	(2)	0	609	609	0	0
303964359	Lake Arrowhead	CA		10/06/2023		3,237	0	(13)	0	0	0	(13)	0	3,224	3,224	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		141,698	0	0	0	0	0	0	0	141,698	141,698	0	0
6460518	Angleton	TX		01/17/2024		0	0	2	0	0	0	2	0	337	337	0	0
6477363	Lehigh Acres	FL		01/17/2024		0	0	(10)	0	0	0	(10)	0	528	528	0	0
6446430	Naples	FL		01/17/2024		0	0	9	0	0	0	9	0	1,040	1,040	0	0
0210747	BOSTON	MA		01/17/2017		69,629	0	0	0	0	0	0	0	69,629	69,629	0	0
6446595	Port St Lucie	FL		01/17/2024		0	0	5	0	0	0	5	0	671	671	0	0
0210829	SO WINDSOR	CT		10/31/2019		152,682	0	0	0	0	0	0	0	152,682	152,682	0	0
787823090169498	Alameda	CA		11/10/2023		2,391	0	(12)	0	0	0	(12)	0	2,379	2,379	0	0
0210854	LINCOLN	NE		05/11/2020		89,006	0	0	0	0	0	0	0	89,006	89,006	0	0
304012418	LOS ANGELES	CA		10/06/2023		5,354	0	(21)	0	0	0	(21)	0	5,333	5,333	0	0
508723080169219	Dallas	TX		12/27/2023		2,896	0	(14)	0	0	0	(14)	0	2,881	2,881	0	0
2000083835	Arleta	AZ		10/20/2023		963	0	(6)	0	0	0	(6)	0	957	957	0	0
508723110171428	Galveston	TX		02/15/2024		0	0	11	0	0	0	11	0	2,831	2,831	0	0
2000082912	Marana	AZ		10/20/2023		573	0	(1)	0	0	0	(1)	0	572	572	0	0
6460556	Aurora	CO		01/17/2024		0	0	(12)	0	0	0	(12)	0	333	333	0	0
6446461	Missouri City	TX		01/17/2024		0	0	3	0	0	0	3	0	406	406	0	0
787823100170265	San Jose	CA		12/27/2023		2,361	0	(12)	0	0	0	(12)	0	2,349	2,349	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		55,311	0	0	0	0	0	0	0	55,311	55,311	0	0
4000003602	Grass Valley	CA		10/20/2023		453	0	(1)	0	0	0	(1)	0	452	452	0	0
210715B	SEATTLE	WA		03/15/2019		17,258	0	0	0	0	0	0	0	17,258	17,258	0	0
303973438	QUEEN CREEK	AZ		10/06/2023		2,786	0	(11)	0	0	0	(11)	0	2,775	2,775	0	0
2000083535	San Antonio	TX		10/20/2023		658	0	(5)	0	0	0	(5)	0	653	653	0	0
2000082239	Riverside	CA		10/20/2023		1,055	0	(2)	0	0	0	(2)	0	1,053	1,053	0	0
6527541	Orlando	FL		01/17/2024		0	0	3	0	0	0	3	0	364	364	0	0
6460532	Houston	TX		01/17/2024		0	0	3	0	0	0	3	0	479	479	0	0
2000085664	Coconut Creek	FL		11/08/2023		2,294	0	(7)	0	0	0	(7)	0	2,287	2,287	0	0
2000085151	Wesley Chapel	FL		11/08/2023		387	0	(1)	0	0	0	(1)	0	385	385	0	0
0210688	FAIRFIELD	CT		06/29/2015		49,238	0	0	0	0	0	0	0	49,238	49,238	0	0
6814178	Plantation	FL		01/17/2024		0	0	(23)	0	0	0	(23)	0	837	837	0	0
2000083858	Beaumont	TX		10/20/2023		82	0	(1)	0	0	0	(1)	0	81	81	0	0
2000085949	Prescott	AZ		11/08/2023		455	0	(1)	0	0	0	(1)	0	453	453	0	0
787823080169438	Danville	CA		11/10/2023		1,441	0	(7)	0	0	0	(7)	0	1,434	1,434	0	0
0210702	CHESTERFIELD	MO		11/03/2015		61,429	0	0	0	0	0	0	0	61,429	61,429	0	0

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	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					
6504174	Gainesville	FL		01/17/2024		0	0	(11)	0	0	0	(11)	0	452	452	0	0
0210729	OLNEY	MD		12/01/2016		79,494	0	0	0	0	0	0	0	79,494	79,494	0	0
6447443	Las Vegas	NV		01/17/2024		0	0	33	0	0	0	33	0	660	660	0	0
2000086379	Plantation	FL		11/08/2023		1,381	0	(4)	0	0	0	(4)	0	1,377	1,377	0	0
2000081832	Banning	CA		11/08/2023		954	0	(3)	0	0	0	(3)	0	951	951	0	0
0210847	FARMINGTON	UT		04/14/2020		105,154	0	0	0	0	0	0	0	105,154	105,154	0	0
6447350	Alamo	TX		01/17/2024		0	0	35	0	0	0	35	0	833	833	0	0
2107538	EDINA	MIN		04/09/2019		19,089	0	0	0	0	0	0	0	19,089	19,089	0	0
152023050167010	Englewood	CO		09/15/2023		2,497	0	(17)	0	0	0	(17)	0	2,480	2,480	0	0
2000086407	Poinciana	FL		11/08/2023		386	0	(1)	0	0	0	(1)	0	385	385	0	0
508723080169205	Houston	TX		10/13/2023		4,312	0	(11)	0	0	0	(11)	0	4,301	4,301	0	0
6512417	Las Vegas	NV		01/17/2024		0	0	(1)	0	0	0	(1)	0	723	723	0	0
2000086227	Pinellas Park	FL		11/08/2023		317	0	(1)	0	0	0	(1)	0	316	316	0	0
2000083748	Cypress	TX		10/20/2023		363	0	(1)	0	0	0	(1)	0	362	362	0	0
0210708	INDEPENDENCE	OH		01/06/2016		103,059	0	0	0	0	0	0	0	103,059	103,059	0	0
6446482	Kissimmee	FL		01/17/2024		0	0	4	0	0	0	4	0	730	730	0	0
098123080169005	Spicewood	TX		11/10/2023		3,708	0	14	0	0	0	14	0	3,722	3,722	0	0
6814175	Davenport	FL		01/17/2024		0	0	(15)	0	0	0	(15)	0	437	437	0	0
6477351	Compton	CA		01/17/2024		0	0	(27)	0	0	0	(27)	0	945	945	0	0
0210828	GARNER	NC		06/07/2019		46,442	0	0	0	0	0	0	0	46,442	46,442	0	0
049823100170161	Bountiful	UT		11/10/2023		73,076	0	(363)	0	0	0	(363)	0	72,714	72,714	0	0
6446796	Saint Johns	FL		01/17/2024		0	0	8	0	0	0	8	0	660	660	0	0
0210709	URBANDALE	IA		01/22/2016		81,952	0	0	0	0	0	0	0	81,952	81,952	0	0
6480635	Las Vegas	NV		01/17/2024		0	0	(2,970)	0	0	0	(2,970)	0	67,946	67,946	0	0
0210870	CHARLOTTE	NC		12/30/2020		71,165	0	0	0	0	0	0	0	71,165	71,165	0	0
3435652	Austin	TX		11/16/2023		2,369	0	27	0	0	0	27	0	2,395	2,395	0	0
303976231	San Marcos	TX		10/06/2023		2,339	0	(9)	0	0	0	(9)	0	2,329	2,329	0	0
0210783	SAN DIEGO	CA		04/12/2018		144,028	0	0	0	0	0	0	0	144,028	144,028	0	0
6477418	Saint Augustine	FL		01/17/2024		0	0	(14)	0	0	0	(14)	0	574	574	0	0
2000086546	Hampton	NJ		11/08/2023		525	0	(2)	0	0	0	(2)	0	523	523	0	0
0210910	MORRIS PLAINS	NJ		07/01/2021		52,459	0	0	0	0	0	0	0	52,459	52,459	0	0
2000083429	Woodland Park	CO		10/20/2023		807	0	(2)	0	0	0	(2)	0	805	805	0	0
2000081622	San Antonio	TX		10/20/2023		303	0	(2)	0	0	0	(2)	0	301	301	0	0
210673A	ST LOUIS	MO		10/09/2014		148,297	0	0	0	0	0	0	0	148,297	148,297	0	0
0210655	HUNT VALLEY	MD		12/01/2016		95,634	0	0	0	0	0	0	0	95,634	95,634	0	0
0210961	LINCOLN	NE		03/18/2022		43,769	0	0	0	0	0	0	0	43,769	43,769	0	0
6446827	Tomball	TX		01/17/2024		0	0	1	0	0	0	1	0	567	567	0	0
6446930	Kaufman	TX		01/17/2024		0	0	8	0	0	0	8	0	698	698	0	0
049823100170365	Ivins	UT		01/16/2024		0	0	(7)	0	0	0	(7)	0	1,331	1,331	0	0
6480565	Tampa	FL		01/17/2024		0	0	9	0	0	0	9	0	501	501	0	0
6504195	Richardson	TX		01/17/2024		0	0	(18)	0	0	0	(18)	0	608	608	0	0
0210808	LITHIA SPRINGS	GA		10/12/2018		36,342	0	0	0	0	0	0	0	36,342	36,342	0	0
2000082932	Downey	CA		10/20/2023		1,521	0	(9)	0	0	0	(9)	0	1,511	1,511	0	0
6460603	Hawaiian Gardens	CA		01/17/2024		0	0	(13)	0	0	0	(13)	0	398	398	0	0
6446496	Hudson	FL		01/17/2024		0	0	34	0	0	0	34	0	731	731	0	0
0210700	ST LOUIS	MO		10/08/2015		39,243	0	0	0	0	0	0	0	39,243	39,243	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		94,795	0	0	0	0	0	0	0	94,795	94,795	0	0
6460538	Hialeah	FL		01/17/2024		0	0	(7)	0	0	0	(7)	0	149	149	0	0
0210878	PHILADELPHIA	PA		02/16/2021		99,318	0	0	0	0	0	0	0	99,318	99,318	0	0
049823090169464	Farmington	UT		01/16/2024		0	0	(13)	0	0	0	(13)	0	2,652	2,652	0	0
6446848	Davenport	FL		01/17/2024		0	0	(1)	0	0	0	(1)	0	714	714	0	0

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	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)					
049823090170004	Park City	UT		12/27/2023		5,010	0	(25)	0	0	(25)	0	4,985	4,985	0	0
6446834	Las Vegas	NV		01/17/2024		0	0	17	0	0	17	0	934	934	0	0
6504193	Katy	TX		01/17/2024		0	0	53	0	0	53	0	710	710	0	0
6446437	St. Cloud	FL		01/17/2024		0	0	16	0	0	16	0	751	751	0	0
6523881	Pittsburgh	PA		01/17/2024		0	0	(21)	0	0	(21)	0	745	745	0	0
152023080169320	Colorado Springs	CO		12/27/2023		2,207	0	(11)	0	0	(11)	0	2,196	2,196	0	0
6814197	Orlando	FL		01/17/2024		0	0	(2)	0	0	(2)	0	260	260	0	0
0210698	MURRAY	UT		10/02/2015		226,016	0	0	0	0	0	0	226,016	226,016	0	0
6446469	Ocala	FL		01/17/2024		0	0	13	0	0	13	0	466	466	0	0
049823100170508	Farr West	UT		12/27/2023		2,298	0	(11)	0	0	(11)	0	2,286	2,286	0	0
0210666	MT PLEASANT	SC		08/28/2014		101,078	0	0	0	0	0	0	101,078	101,078	0	0
0210803	DALLAS	TX		10/10/2018		25,165	0	0	0	0	0	0	25,165	25,165	0	0
2000085667	Apopka	FL		11/08/2023		424	0	(1)	0	0	(1)	0	422	422	0	0
2000085750	Saint Cloud	FL		11/08/2023		505	0	(2)	0	0	(2)	0	503	503	0	0
2000083406	Glendale	CA		10/20/2023		1,184	0	(7)	0	0	(7)	0	1,177	1,177	0	0
0210679	NEEDHAM	MA		12/01/2016		101,231	0	0	0	0	0	0	101,231	101,231	0	0
2000082979	San Bernardino	CA		10/20/2023		557	0	(1)	0	0	(1)	0	556	556	0	0
6814166	Panama City	FL		01/17/2024		0	0	0	0	0	0	0	313	313	0	0
6480514	Fort Worth	TX		01/17/2024		0	0	84	0	0	84	0	948	948	0	0
2000086486	Ellenton	FL		11/08/2023		86,379	0	(269)	0	0	(269)	0	86,110	86,110	0	0
2000086088	Whittier	CA		11/08/2023		1,927	0	(6)	0	0	(6)	0	1,921	1,921	0	0
0210952	PHOENIXVILLE	PA		01/18/2022		31,895	0	0	0	0	0	0	31,895	31,895	0	0
0210686	KNOXVILLE	TN		12/01/2016		66,242	0	0	0	0	0	0	66,242	66,242	0	0
6447177	Orlando	FL		01/17/2024		0	0	0	0	0	0	0	702	702	0	0
0210845	MADISON	WI		03/31/2020		65,793	0	0	0	0	0	0	65,793	65,793	0	0
0210748	CONCORD	NH		05/01/2017		53,182	0	0	0	0	0	0	53,182	53,182	0	0
2000083996	Santa Ana	CA		11/08/2023		702	0	(3)	0	0	(3)	0	700	700	0	0
0210933	SAN ANTONIO	TX		11/17/2021		101,364	0	0	0	0	0	0	101,364	101,364	0	0
303971336	Francis	UT		10/06/2023		3,450	0	(14)	0	0	(14)	0	3,436	3,436	0	0
2000086749	Modesto	CA		11/08/2023		10,566	0	(33)	0	0	(33)	0	10,566	10,566	0	0
210690A	W DES MOINES	IA		12/01/2016		84,979	0	0	0	0	0	0	84,979	84,979	0	0
2000084854	South Houston	TX		11/08/2023		325	0	(1)	0	0	(1)	0	324	324	0	0
0210471	LOVELAND	CO		12/20/2006		72,241	0	0	0	0	0	0	72,241	72,241	0	0
6480591	Houston	TX		01/17/2024		0	0	(6)	0	0	(6)	0	276	276	0	0
6523857	Bradenton	FL		01/17/2024		0	0	(11)	0	0	(11)	0	322	322	0	0
6480537	Las Vegas	NV		01/17/2024		0	0	2	0	0	2	0	510	510	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		20,216	0	0	0	0	0	0	20,216	20,216	0	0
6504164	Bay City	TX		01/17/2024		0	0	0	0	0	0	0	252	252	0	0
6480666	Ocala	FL		01/17/2024		0	0	(8)	0	0	(8)	0	256	256	0	0
6446897	Longview	TX		01/17/2024		0	0	7	0	0	7	0	680	680	0	0
0210833	SEATTLE	WA		12/05/2019		64,888	0	0	0	0	0	0	64,888	64,888	0	0
0210757	PAPILLION	NE		08/30/2017		123,165	0	0	0	0	0	0	123,165	123,165	0	0
6447142	Grand Prairie	TX		01/17/2024		0	0	0	0	0	0	0	462	462	0	0
0210720	MADISON	WI		06/20/2016		59,530	0	0	0	0	0	0	59,530	59,530	0	0
0210790	BEAVERTON	OR		06/26/2018		71,486	0	0	0	0	0	0	71,486	71,486	0	0
6446749	Richmond	TX		01/17/2024		0	0	0	0	0	0	0	319	319	0	0
2000086217	Oxnard	CA		11/08/2023		1,781	0	(6)	0	0	(6)	0	1,775	1,775	0	0
0210696	BLOOMINGTON	IL		08/13/2015		208,126	0	0	0	0	0	0	208,126	208,126	0	0
2000083281	Hesperia	CA		10/20/2023		671	0	(1)	0	0	(1)	0	669	669	0	0
2000083640	Buckeye	AZ		10/20/2023		560	0	(1)	0	0	(1)	0	558	558	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		162,436	0	0	0	0	0	0	162,436	162,436	0	0

E02.13

STATEMENT AS OF MARCH 31, 2024 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
0210941	EDISON	NJ		12/16/2021		61,211	0	0	0	0	0	0	61,211	61,211	0	0	0
6447168	Las Vegas	NV		01/17/2024		0	0	4	0	0	0	0	271	271	0	0	0
6447180	Carrollton	TX		01/17/2024		0	0	(8)	0	0	0	(8)	579	579	0	0	0
2000086363	Placentia	CA		11/08/2023		4,962	0	(19)	0	0	0	(19)	4,943	4,943	0	0	0
3435760	Dallas	TX		11/16/2023		2,169	0	25	0	0	0	25	2,194	2,194	0	0	0
0210926	OLYMPIA	WA		09/27/2021		70,039	0	0	0	0	0	0	70,039	70,039	0	0	0
2000082849	Banning	CA		10/20/2023		495	0	(1)	0	0	0	(1)	494	494	0	0	0
0210834	OMAHA	NE		10/30/2019		66,131	0	0	0	0	0	0	66,131	66,131	0	0	0
0210905	UNIVERSITY HGHTS	OH		06/21/2021		121,395	0	0	0	0	0	0	121,395	121,395	0	0	0
2000083586	Houston	TX		10/20/2023		624	0	(1)	0	0	0	(1)	623	623	0	0	0
6446418	Saint Augustine	FL		01/17/2024		0	0	17	0	0	0	17	1,689	1,689	0	0	0
4000003744	HOUSTON	TX		11/08/2023		457	0	(2)	0	0	0	(2)	455	455	0	0	0
6477419	Coconut Creek	FL		01/17/2024		0	0	(25)	0	0	0	(25)	542	542	0	0	0
0210862	PARLIN	NJ		10/15/2020		200,304	0	0	0	0	0	0	200,304	200,304	0	0	0
3423381	Rollingwood	TX		02/29/2024		0	0	(26)	0	0	0	(26)	5,216	5,216	0	0	0
303972117	Phoenix	AZ		10/06/2023		3,143	0	(13)	0	0	0	(13)	3,130	3,130	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		225,922	0	0	0	0	0	0	225,922	225,922	0	0	0
0210921	CARROLLTON	TX		09/01/2021		53,118	0	0	0	0	0	0	53,118	53,118	0	0	0
6446512	Miami	FL		01/17/2024		0	0	4	0	0	0	4	431	431	0	0	0
049823060167846	Island Park	ID		08/18/2023		3,373	0	(42)	0	0	0	(42)	3,331	3,331	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		43,601	0	0	0	0	0	0	43,601	43,601	0	0	0
152023080168700	Centennial	CO		10/13/2023		1,706	0	(4)	0	0	0	(4)	1,701	1,701	0	0	0
3432873	Lakeway	TX		02/29/2024		0	0	(6)	0	0	0	(6)	1,120	1,120	0	0	0
6447479	Houston	TX		01/17/2024		0	0	7	0	0	0	7	291	291	0	0	0
6512421	Sacramento	CA		01/17/2024		0	0	(7)	0	0	0	(7)	555	555	0	0	0
664023080168975	Scottsdale	AZ		10/13/2023		624	0	1	0	0	0	1	625	625	0	0	0
2000086431	(Sylmar Area) Los Angeles	CA		11/08/2023		878	0	(3)	0	0	0	(3)	876	876	0	0	0
0210737	FORT MILL	SC		10/25/2016		183,048	0	0	0	0	0	0	183,048	183,048	0	0	0
2000083428	SIMI VALLEY	CA		11/08/2023		1,074	0	(5)	0	0	0	(5)	1,069	1,069	0	0	0
508723090169836	Spring	TX		11/10/2023		7,501	0	(37)	0	0	0	(37)	7,464	7,464	0	0	0
2000082487	Auburndale	FL		11/08/2023		551	0	(2)	0	0	0	(2)	550	550	0	0	0
6447358	Clearwater	FL		01/17/2024		0	0	28	0	0	0	28	804	804	0	0	0
6446522	Fort Lauderdale	FL		01/17/2024		0	0	8	0	0	0	8	673	673	0	0	0
3428991	Houston	TX		02/29/2024		0	0	(3)	0	0	0	(3)	699	699	0	0	0
6477333	Punta Gorda	FL		01/17/2024		0	0	9	0	0	0	9	730	730	0	0	0
6446723	Lauderhill	FL		01/17/2024		0	0	0	0	0	0	0	791	791	0	0	0
0210902	OAK BROOK	IL		06/02/2021		353,939	0	0	0	0	0	0	353,939	353,939	0	0	0
3430080	Austin	TX		11/16/2023		3,608	0	41	0	0	0	41	3,649	3,649	0	0	0
6480511	Houston	TX		01/17/2024		0	0	78	0	0	0	78	912	912	0	0	0
2000082928	Chino Hills	CA		10/20/2023		4,700	0	(10)	0	0	0	(10)	4,690	4,690	0	0	0
2000086440	Northglenn	CO		11/08/2023		612	0	(3)	0	0	0	(3)	610	610	0	0	0
2000087209	Philadelphia	PA		11/08/2023		405	0	(2)	0	0	0	(2)	404	404	0	0	0
6477425	Orlando	FL		01/17/2024		0	0	(20)	0	0	0	(20)	624	624	0	0	0
6480548	Saint Cloud	FL		01/17/2024		0	0	4	0	0	0	4	644	644	0	0	0
3432831	Liberty Hill	TX		02/29/2024		0	0	(3)	0	0	0	(3)	567	567	0	0	0
6446433	Davenport	FL		01/17/2024		0	0	16	0	0	0	16	730	730	0	0	0
2000082821	Iowa Park	TX		10/20/2023		243	0	(2)	0	0	0	(2)	241	241	0	0	0
2000084097	St Cloud	FL		11/08/2023		492	0	(2)	0	0	0	(2)	491	491	0	0	0
049823080168902	Salt Lake City	UT		10/13/2023		2,440	0	(6)	0	0	0	(6)	2,434	2,434	0	0	0
0210789	BRASELTON	GA		05/09/2018		34,610	0	0	0	0	0	0	34,610	34,610	0	0	0
0210813	LENEXA	KS		08/30/2019		94,394	0	0	0	0	0	0	94,394	94,394	0	0	0

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STATEMENT AS OF MARCH 31, 2024 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					
361223080169354	Henderson	NV		11/10/2023		2,381	0	(12)	0	0	0	(12)	0	2,369	2,369	0	0
0210879	CENTERVILLE	UT		02/17/2021		60,521	0	0	0	0	0	0	0	60,521	60,521	0	0
4000003595	Plano	TX		10/20/2023		1,284	0	(4)	0	0	0	(4)	0	1,280	1,280	0	0
0210786	SANTA MONICA	CA		06/08/2018		86,349	0	0	0	0	0	0	0	86,349	86,349	0	0
2000082991	Houston	TX		10/20/2023		246	0	(2)	0	0	0	(2)	0	245	245	0	0
0210867	WALLINGFORD	CT		11/23/2020		190,310	0	0	0	0	0	0	0	190,310	190,310	0	0
0210738	SANTA CLARA	CA		11/08/2016		264,170	0	0	0	0	0	0	0	264,170	264,170	0	0
6512435	Frisco	TX		01/17/2024		0	0	(9)	0	0	0	(9)	0	499	499	0	0
0210811	PHILADELPHIA	PA		12/20/2018		643,209	0	0	0	0	0	0	0	643,209	643,209	0	0
6460536	Houston	TX		01/17/2024		0	0	5	0	0	0	5	0	558	558	0	0
0210959	OREM	UT		02/28/2022		84,110	0	0	0	0	0	0	0	84,110	84,110	0	0
0210749	CONCORD	NH		05/01/2017		111,679	0	0	0	0	0	0	0	111,679	111,679	0	0
6446872	Wylie	TX		01/17/2024		0	0	17	0	0	0	17	0	631	631	0	0
0210635	GARDEN CITY	NY		07/31/2013		59,627	0	0	0	0	0	0	0	59,627	59,627	0	0
6480572	Pembroke Pines	FL		01/17/2024		0	0	(1)	0	0	0	(1)	0	468	468	0	0
2000083359	HOUSTON	TX		10/20/2023		556	0	(4)	0	0	0	(4)	0	553	553	0	0
4000003770	Las Vegas	NV		11/08/2023		717	0	(3)	0	0	0	(3)	0	714	714	0	0
6446724	New Caney	TX		01/17/2024		0	0	1	0	0	0	1	0	741	741	0	0
2000087163	Ocala	FL		11/08/2023		395	0	(1)	0	0	0	(1)	0	394	394	0	0
6814167	Houston	TX		01/17/2024		0	0	(5)	0	0	0	(5)	0	467	467	0	0
6446571	Jacksonville	FL		01/17/2024		0	0	5	0	0	0	5	0	510	510	0	0
787823100170272	San Diego	CA		12/27/2023		1,821	0	(2)	0	0	0	(2)	0	1,819	1,819	0	0
0210767	HAVERSTRAW	NY		12/22/2017		190,873	0	0	0	0	0	0	0	190,873	190,873	0	0
0210837	HALTOM CITY	TX		01/10/2020		114,777	0	0	0	0	0	0	0	114,777	114,777	0	0
2108108	PHOENIXVILLE	PA		11/29/2018		20,797	0	0	0	0	0	0	0	20,797	20,797	0	0
0210917	FAIRFIELD	NJ		09/16/2021		56,546	0	0	0	0	0	0	0	56,546	56,546	0	0
6447170	Peoria	AZ		01/17/2024		0	0	21	0	0	0	21	0	760	760	0	0
508723090169478	Pittsburg	TX		11/10/2023		2,128	0	(11)	0	0	0	(11)	0	2,117	2,117	0	0
2000082937	ALLEN	TX		10/20/2023		854	0	(2)	0	0	0	(2)	0	852	852	0	0
2000083599	WEST COVINA	CA		10/20/2023		1,169	0	(3)	0	0	0	(3)	0	1,166	1,166	0	0
3435843	Kyle	TX		11/16/2023		2,877	0	33	0	0	0	33	0	2,909	2,909	0	0
0210928	UNION	NJ		10/06/2021		46,602	0	0	0	0	0	0	0	46,602	46,602	0	0
6480613	Haslet	TX		01/17/2024		0	0	(29)	0	0	0	(29)	0	864	864	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		74,903	0	0	0	0	0	0	0	74,903	74,903	0	0
6447414	Miramar	FL		01/17/2024		0	0	35	0	0	0	35	0	812	812	0	0
0210913	SPARTANBURG	SC		08/16/2021		190,811	0	0	0	0	0	0	0	190,811	190,811	0	0
6446649	Conroe	TX		01/17/2024		0	0	4	0	0	0	4	0	647	647	0	0
6460552	Tampa	FL		01/17/2024		0	0	(11)	0	0	0	(11)	0	507	507	0	0
6480531	New Caney	TX		01/17/2024		0	0	11	0	0	0	11	0	481	481	0	0
0210751	ASHBURN	VA		05/23/2017		100,924	0	0	0	0	0	0	0	100,924	100,924	0	0
4000003597	Rosenberg	TX		10/20/2023		590	0	(1)	0	0	0	(1)	0	589	589	0	0
3430877	Austin	TX		11/16/2023		2,048	0	23	0	0	0	23	0	2,071	2,071	0	0
2000086665	Richmond	TX		11/08/2023		2,244	0	(10)	0	0	0	(10)	0	2,234	2,234	0	0
3430352	Dallas	TX		11/16/2023		1,935	0	22	0	0	0	22	0	1,957	1,957	0	0
2000086394	Windermere	FL		11/08/2023		715	0	(3)	0	0	0	(3)	0	712	712	0	0
6477426	Desert Hot Springs	CA		01/17/2024		0	0	(15)	0	0	0	(15)	0	516	516	0	0
0210865	KYLE	TX		11/05/2020		104,018	0	0	0	0	0	0	0	104,018	104,018	0	0
0210929	OREM	UT		10/13/2021		53,458	0	0	0	0	0	0	0	53,458	53,458	0	0
210715A	SEATTLE	WA		12/01/2016		96,038	0	0	0	0	0	0	0	96,038	96,038	0	0
6480535	Orlando	FL		01/17/2024		0	0	0	0	0	0	0	0	745	745	0	0
6480513	Largo	FL		01/17/2024		0	0	116	0	0	0	116	0	1,527	1,527	0	0

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STATEMENT AS OF MARCH 31, 2024 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	
6446648	Davie	FL		01/17/2024		0	0	9	0	0	0	9	0	1,310	1,310	0	0	
0210907	WINSTON-SALEM	NC		06/30/2021		56,010	0	0	0	0	0	0	0	56,010	56,010	0	0	
049823100170469	Mccall	ID		11/10/2023		1,770	0	7	0	0	0	7	0	1,777	1,777	0	0	
0210932	CITY OF INDUSTRY	CA		10/28/2021		70,007	0	0	0	0	0	0	0	70,007	70,007	0	0	
0210939	RANCHO MISSION VIEJO	CA		12/17/2021		106,858	0	0	0	0	0	0	0	106,858	106,858	0	0	
0210766	DENVER	CO		12/18/2017		67,561	0	0	0	0	0	0	0	67,561	67,561	0	0	
3429498	Austin	TX		02/29/2024		0	0	(4)	0	0	0	(4)	0	730	730	0	0	
0210809	POMONA	CA		11/07/2018		34,879	0	0	0	0	0	0	0	34,879	34,879	0	0	
0210965	OVERLAND PARK	KS		04/13/2022		175,636	0	0	0	0	0	0	0	175,636	175,636	0	0	
0210831	HIGHLANDS PARK	CO		07/29/2019		108,039	0	0	0	0	0	0	0	108,039	108,039	0	0	
0210681	ORADELL	NJ		12/01/2016		99,456	0	0	0	0	0	0	0	99,456	99,456	0	0	
0210911	MCLEAN	VA		08/06/2021		40,337	0	0	0	0	0	0	0	40,337	40,337	0	0	
2000081976	Mountain House	CA		10/20/2023		729	0	(3)	0	0	0	(3)	0	726	726	0	0	
6446687	Broomall	PA		01/17/2024		0	0	74	0	0	0	74	0	17,134	17,134	0	0	
0210931	CELEBRATION	FL		10/14/2021		64,388	0	0	0	0	0	0	0	64,388	64,388	0	0	
3426327	Dallas	TX		02/29/2024		0	0	(3)	0	0	0	(3)	0	560	560	0	0	
6477379	Pensacola	FL		01/17/2024		0	0	(16)	0	0	0	(16)	0	600	600	0	0	
0210884	ALBURN	WA		04/06/2021		75,921	0	0	0	0	0	0	0	75,921	75,921	0	0	
0210665	GARDEN CITY	NY		12/01/2016		45,171	0	0	0	0	0	0	0	45,171	45,171	0	0	
6527534	Wesley Chapel	FL		01/17/2024		0	0	(12)	0	0	0	(12)	0	635	635	0	0	
2000082573	Van Nuys Area, Los Angeles	CA		10/20/2023		398	0	(1)	0	0	0	(1)	0	397	397	0	0	
3417346	Weatherford	TX		02/29/2024		0	0	(3)	0	0	0	(3)	0	580	580	0	0	
6446563	San Antonio	TX		01/17/2024		0	0	13	0	0	0	13	0	673	673	0	0	
6480525	West Palm Beach	FL		01/17/2024		0	0	3	0	0	0	3	0	663	663	0	0	
3434264	Austin	TX		11/16/2023		2,343	0	27	0	0	0	27	0	2,370	2,370	0	0	
2000083639	APPLE VALLEY	CA		10/20/2023		551	0	(3)	0	0	0	(3)	0	548	548	0	0	
049823110170941	Alpine	UT		12/27/2023		5,629	0	(28)	0	0	0	(28)	0	5,601	5,601	0	0	
6480569	Pinedale	CA		01/17/2024		0	0	11	0	0	0	11	0	456	456	0	0	
0210880	DALLAS	TX		01/28/2021		109,503	0	0	0	0	0	0	0	109,503	109,503	0	0	
787823110171513	Porter Ranch	CA		02/15/2024		0	0	(8)	0	0	0	(8)	0	1,636	1,636	0	0	
6480673	Hayfork	CA		01/17/2024		0	0	(6)	0	0	0	(6)	0	435	435	0	0	
2000079188	ORLANDO	FL		11/08/2023		687	0	(2)	0	0	0	(2)	0	685	685	0	0	
6447202	Las Vegas	NV		01/17/2024		0	0	(16)	0	0	0	(16)	0	940	940	0	0	
6446688	New Port Richey	FL		01/17/2024		0	0	13	0	0	0	13	0	1,122	1,122	0	0	
<b>0299999. Mortgages with partial repayments</b>						19,859,051	0	(6,477)	0	0	0	(6,477)	0	20,120,581	20,120,581	0	0	
6477393	Las Vegas	NV		01/17/2024	03/28/2024	0	0	(1)	0	0	0	(1)	0	92,865	92,866	0	1	
6447244	Miami	FL		01/17/2024	03/28/2024	0	0	93	0	0	0	93	0	606,370	606,277	0	(93)	
<b>0399999. Mortgages disposed</b>						0	0	92	0	0	0	92	0	699,235	699,143	0	(92)	
<b>0599999 - Totals</b>						63,487,084	0	288,611	294,912	0	0	(6,301)	0	64,779,980	64,757,573	0	(22,408)	(22,408)

E02.16

STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
46332#-12-4	Ironwood Mezzanine Fund IV-B IV-B	Wilmington	DE	Ironwood Mezzanine Fund	2.B	06/12/2018	2	0	579,263	0	1,359,569	4.240
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	579,263	0	1,359,569	XXX
724000-00-0	A&M Capital Opportunities Fund	Wilmington	DE	A&M Capital Opportunities		09/08/2017	3	0	1,530,026	0	1,524,056	4.000
722400-00-0	Altas Partners Holdings	Wilmington	DE	Altas Partners Holding		06/01/2016	3	0	17,840	0	1,195,480	0.980
727500-00-0	Altas Partners Holdings II	San Francisco	CA	Altas Partners Holding		04/09/2019	3	0	61,931	0	1,969,189	2.000
732200-00-0	Altas Partners Holdings III	Grand Cayman		Altas Partners Holding		01/27/2023	3	0	2,953,352	0	21,623,816	0.750
733200-00-0	Apogem			Apogem		12/29/2023		0	1,016,010	0	18,793,990	0.000
723900-00-0	Arrowhead Capital Fund III	Dover	DE	Arrowhead Capital Fund		06/28/2017	2	0	323,394	0	6,754,675	6.670
715200-00-2	Avista Capital Partners II	Wilmington	DE	Avista Capital Partners II		04/01/2015	3	0	1	0	0	0.000
731200-00-0	Battery Ventures Funds Select Fund II	Wilmington	DE	Battery Ventures Funds		06/27/2022	1	0	100,000	0	7,400,000	1.000
731300-00-0	Battery Ventures Funds XIV	Wilmington	DE	Battery Ventures Funds		07/20/2022	1	0	1,200,000	0	22,770,000	0.920
731000-00-0	BayPine Capital Ptnrs Fund I-A	Wilmington	DE	BayPine Capital Partners		04/15/2022	3	0	651,072	0	13,255,623	1.280
729400-00-0	Brighton Park Capital Fund I-A	Wilmington	DE	Brighton Park Capital		10/29/2020	3	0	218,465	0	160,940	1.110
729100-00-0	Cohere Capital Fund I	Wilmington	DE	Cohere Capital Fund		06/12/2020	3	0	790,291	0	1,785,293	5.000
717900-00-0	Court Square Capital Ptnrs III	Wilmington	DE	Court Square Capital Partners		05/29/2013	3	0	32,416	0	494,492	1.010
732700-00-0	Formentera Partners Fund II	Wilmington	DE	Formentera Partners Fund		11/17/2023	3	0	774,367	0	6,452,704	1.810
733000-00-0	Green Equity Investors IX	Dover	DE	Green Equity Investors		08/15/2023	3	0	4,588,581	0	20,437,770	0.160
726000-00-0	Heartwood Partners III	Wilmington	DE	Heartwood Partners		05/30/2018	3	0	43,338	0	1,425,656	2.330
732300-00-0	Hill Path Capital Partners III	Wilmington	DE	Hill Path Capital Partners		01/19/2023	3	0	1,832,114	0	16,424,978	1.780
731400-00-0	Ironwood Capital Partners V Feeder	Wilmington	DE	Ironwood Capital Partners		08/18/2022	2	0	30,388	0	14,888,761	3.880
728800-00-0	Jade Equity Investors	Dover	DE	Jade Equity Investors		04/15/2020	3	0	19,407	0	2,683,200	0.730
731900-00-0	Kingswood Capital Opps Fund II	Wilmington	DE	Kingswood Capital Opps Fund		12/22/2022	3	0	1,991,138	0	9,095,174	3.280
725900-00-0	LS Power Equity Partners IV Feeder 1	Wilmington	DE	LS Power Equity Partners		11/27/2018		0	271,563	0	4,662,699	0.890
715700-00-0	Littlejohn Fund IV	Wilmington	DE	Littlejohn Fund		06/09/2010	3	0	7,737	0	470,277	0.810
719400-00-0	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund		07/03/2014	3	0	104,683	0	2,264,541	0.780
726200-00-0	Littlejohn Fund VI	Wilmington	DE	Littlejohn Fund		12/19/2019	3	0	95,529	0	8,252,069	0.870
721200-00-0	Lovell Minnick Equity Partners IV	Dover	DE	Lovell Minnick Equity Partners		12/01/2015	3	0	153,635	0	1,330,746	2.000
725700-00-0	MSouth Equity Partners IV	Wilmington	DE	MSouth Equity Partners		09/06/2019	3	0	82,181	0	1,653,176	2.270
724100-00-0	Mithril II	Dover	DE	Mithril		09/08/2017	1	0	435,699	0	1,975,057	2.820
730000-00-0	Monomoy Capital Partners IV	Dover	DE	Monomoy Capital Partners		12/09/2021	3	0	1,065,104	0	11,742,251	2.140
730900-00-0	NB Credit Opportunities Fund II	Newark	DE	NB Credit Opportunities Fund		02/16/2022	2	0	2,791,280	0	8,840,315	2.360
727100-00-0	NGP Natural Resources XII	Dover	DE	NGP Natural Resources		02/25/2019		0	78,591	0	2,102,460	0.240
733100-00-0	NGP Natural Resources XIII	Dover	DE	NGP Natural Resources		11/06/2023		0	103,834	0	8,773,878	0.830
719800-00-0	New Mountain Partners IV	Wilmington	DE	New Mountain Partners		12/10/2014	3	0	6,720	0	1,439,545	0.360
724500-00-0	New Mountain Partners V	Wilmington	DE	New Mountain Partners		11/29/2017	3	0	458,358	0	2,574,995	0.410
729600-00-0	New Mountain Partners VI	Wilmington	DE	New Mountain Partners		03/10/2021	3	0	314,913	0	1,259,063	0.080
733300-00-0	Pacific Avenue Fund I	Wilmington	DE	Pacific Avenue Capital		01/11/2024	3	801,076	0	0	9,198,924	2.000
722000-00-0	Pfingsten Partners Fund V	Wilmington	DE	Pfingsten Partners Fund		03/30/2016	3	0	178,583	0	4,680,745	3.930
733400-00-0	Pfingsten Partners Fund VI	Wilmington	DE	Pfingsten Partners Fund		03/01/2024	3	1,166,692	982,548	0	12,850,761	4.800
724900-00-0	Primus Capital Fund VIII	Cleveland	OH	Primus Capital Fund		12/21/2017	3	0	288,451	0	1,919,325	2.780
725400-00-0	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital		04/26/2018	3	0	2,355,039	0	4,753,802	3.180
730800-00-0	Savano Capital Partners III	Wilmington	DE	Savano Capital Partners		03/31/2022	1	0	862,500	0	2,062,500	4.770
730500-00-0	Spark Capital Growth Fund IV	Wilmington	DE	Spark Capital		01/26/2022	1	0	2,249,999	0	7,666,667	1.920
730700-00-0	Spark Capital VII	Wilmington	DE	Spark Capital		02/15/2022	1	0	916,666	0	3,249,999	1.280
731800-00-0	Summit Partners Growth Equity Fund XI-A	Wilmington	DE	Summit Partners		09/29/2022	3	0	24,613	0	14,840,578	0.250
722200-00-0	Summit Partners Venture Capital Fund IV	Wilmington	DE	Summit Partners		05/24/2016	1	0	28,500	0	2,383,264	1.160
729700-00-0	Summit Partners Venture Capital Fund V	Wilmington	DE	Summit Partners		05/28/2021	1	0	660,420	0	3,161,549	0.820
730400-00-0	TA XIV-A	Wilmington	DE	TA Associates		12/03/2021	3	0	1,875,000	0	4,875,000	0.200
732900-00-0	The Founders Fund VIII	Wilmington	DE	The Founders Fund		08/01/2023	1	0	500,000	0	9,000,000	0.560
729800-00-0	Thoma Bravo Fund XIV	Wilmington	DE	Thoma Bravo Fund		04/15/2021	3	0	273,792	0	1,177,913	0.060
730300-00-0	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	VPC Asset-Backed Opp Cr Fund		02/24/2022	2	0	1,878,453	0	3,673,111	1.330
726900-00-0	Vista Equity Partners Fund VII	Grand Cayman		Vista Equity Partners		01/24/2019	3	0	723,586	0	3,352,651	0.070
722600-00-0	Vista Foundation Fund III	Wilmington	DE	Vista Foundation Fund		07/15/2016	3	0	62,830	0	2,225,816	0.360
729300-00-0	Vista Foundation Fund IV	Grand Cayman		Vista Foundation Fund		07/24/2020	3	0	179,597	0	2,191,099	0.260
732500-00-0	Welsh Carson Anderson & Stowe XIV		DE	Welsh Carson Anderson & Stowe		10/23/2023	3	0	1,378,299	0	11,718,944	1.200

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
726600-00-0	Butterfly I	Grand Cayman		Butterfly		11/16/2018	3	0	47,059	0	205,365	2.860
729900-00-0	Butterfly II	Wilmington	DE	Butterfly		04/30/2021	3	0	79,199	0	11,765,687	4.940
728300-00-0	Cranemere Group Limited	England and Wales		Cranemere Group Limited		10/23/2019	3	0	1,999,909	0	0	1.330
731100-00-0	NCP Fund II	Wilmington	DE	Nonantum Capital Partners		06/17/2022	3	0	86,112	0	13,300,883	3.170
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>								1,967,768	41,775,113	0	356,731,452	XXX
730200-00-0	CrossHarbor Instit Partners 2021	Wilmington	DE	CrossHarbor Instl Partners		11/15/2021		0	1,300,578	0	12,572,254	2.940
721000-00-0	Waterton Residential Property Venture XII	Wilmington	DE	Waterton Residential Property		10/21/2015		0	19,816	0	301,835	2.940
<b>2199999. Joint Venture Interests - Real Estate - Unaffiliated</b>								0	1,320,394	0	12,874,089	XXX
<b>6099999. Total - Unaffiliated</b>								1,967,768	43,674,770	0	370,965,110	XXX
<b>6199999. Total - Affiliated</b>								0	0	0	0	XXX
<b>6299999 - Totals</b>								1,967,768	43,674,770	0	370,965,110	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		City	State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
46332#-12-4	Ironwood Mezzanine Fund IV-B IV-B	Wilmington	DE	Capital Distribution	06/12/2018	03/29/2024	797,467	0	0	0	0	0	0	797,467	797,467	0	0	0	0
<b>1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated</b>								797,467	0	0	0	0	0	797,467	797,467	0	0	0	0
724000-00-0	AMM Capital Opportunities Fund	Wilmington	DE	Capital Distribution	09/08/2017	03/21/2024	89,652	0	0	0	0	0	0	89,652	89,652	0	0	0	0
720800-00-0	ArcLight Energy Partners VI	Wilmington	DE	Capital Distribution	08/14/2015	01/11/2024	332,905	0	0	0	0	0	0	332,905	332,905	0	0	0	0
723900-00-0	Arrowhead Capital Fund III	Dover	DE	Capital Distribution	06/28/2017	01/05/2024	1,670,226	0	0	0	0	0	0	1,670,226	1,670,226	0	0	0	0
715200-00-2	Avista Capital Partners II	Wilmington	DE	Sale	04/01/2015	02/14/2024	1	0	0	0	0	0	0	1	1	0	0	0	0
715200-00-2	Avista Capital Partners II	Wilmington	DE	Capital Distribution	04/01/2015	02/13/2024	1,690	0	0	0	0	0	0	1,690	1,690	0	0	0	0
719500-00-0	Banc Fund IX	Chicago	IL	Capital Distribution	07/15/2014	02/29/2024	801,563	0	0	0	0	0	0	801,563	801,563	0	0	0	0
717900-00-0	Court Square Capital Pttrs III	Wilmington	DE	Capital Distribution	05/29/2013	02/27/2024	1,845,962	0	0	0	0	0	0	1,845,962	1,845,962	0	0	0	0
718100-00-0	ELG Energy Fund XVI	Wilmington	DE	Capital Distribution	12/01/2013	02/02/2024	131,479	0	0	0	0	0	0	131,479	131,479	0	0	0	0
724600-00-0	EnCap Energy Capital Fund XI	Houston	TX	Capital Distribution	12/18/2017	01/12/2024	320,411	0	0	0	0	0	0	320,411	320,411	0	0	0	0
733000-00-0	Green Equity Investors IX	Wilmington	DE	Capital Distribution	08/15/2023	03/28/2024	200,303	0	0	0	0	0	0	200,303	200,303	0	0	0	0
726000-00-0	Heartwood Partners III	Wilmington	DE	Capital Distribution	05/30/2018	03/20/2024	90,771	0	0	0	0	0	0	90,771	90,771	0	0	0	0
731400-00-0	Ironwood Capital Partners V Feeder	Wilmington	DE	Capital Distribution	08/18/2022	01/10/2024	59,557	0	0	0	0	0	0	59,557	59,557	0	0	0	0
725900-00-0	LS Power Equity Partners IV Feeder 1	Wilmington	DE	Capital Distribution	11/27/2018	01/31/2024	789,743	0	0	0	0	0	0	789,743	789,743	0	0	0	0
715700-00-0	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	06/09/2010	01/16/2024	47,152	0	0	0	0	0	0	47,152	47,152	0	0	0	0
719400-00-0	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/03/2014	03/20/2024	293,164	0	0	0	0	0	0	293,164	293,164	0	0	0	0
726200-00-0	Littlejohn Fund VI	Wilmington	DE	Capital Distribution	12/19/2019	01/30/2024	533,686	0	0	0	0	0	0	533,686	533,686	0	0	0	0
721200-00-0	LoveII Minnick Equity Partners IV	Dover	DE	Capital Distribution	12/01/2015	01/04/2024	201,106	0	0	0	0	0	0	201,106	201,106	0	0	0	0
724700-00-0	Monomy Capital Partners III	Dover	DE	Capital Distribution	12/18/2017	01/24/2024	126,633	0	0	0	0	0	0	126,633	126,633	0	0	0	0
721900-00-0	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	02/16/2024	38,531	0	0	0	0	0	0	38,531	38,531	0	0	0	0
727100-00-0	NGP Natural Resources XII	Dover	DE	Capital Distribution	02/25/2019	02/16/2024	199,552	0	0	0	0	0	0	199,552	199,552	0	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
719800-00-0	New Mountain Partners IV	Wilmington	DE	Capital Distribution	12/10/2014	01/24/2024	446,647	0	0	0	0	0	0	446,647	446,647	0	0	0	0	
729600-00-0	New Mountain Partners VI	Wilmington	DE	Capital Distribution	03/10/2021	02/05/2024	3,242	0	0	0	0	0	0	3,242	3,242	0	0	0	0	
723200-00-0	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	01/05/2024	2,747,229	0	0	0	0	0	0	2,747,229	2,747,229	0	0	0	0	
722000-00-0	Pfingsten Partners Fund V	Wilmington	DE	Capital Distribution	03/30/2016	03/01/2024	1,254,964	0	0	0	0	0	0	1,254,964	1,254,964	0	0	0	0	
724900-00-0	Primus Capital Fund VIII	Cleveland	OH	Capital Distribution	12/21/2017	02/22/2024	15,505	0	0	0	0	0	0	15,505	15,505	0	0	0	0	
725400-00-0	Public Pension Capital LLC	Wilmington	DE	Capital Distribution	04/26/2018	02/28/2024	21,719	0	0	0	0	0	0	21,719	21,719	0	0	0	0	
728000-00-0	TA XIII-A	Wilmington	DE	Capital Distribution	12/16/2019	02/09/2024	700,000	0	0	0	0	0	0	700,000	700,000	0	0	0	0	
725200-00-0	Tennenbaum Capital Partners VIII	Wilmington	DE	Capital Distribution	03/22/2018	01/09/2024	14,674	0	0	0	0	0	0	14,674	14,674	0	0	0	0	
723400-00-0	The Energy & Minerals Fund IV	Wilmington	DE	Capital Distribution	04/26/2017	02/21/2024	167,284	0	0	0	0	0	0	167,284	167,284	0	0	0	0	
730300-00-0	VPC Asset-Backed Opp Cr Fund	Wilmington	DE	Capital Distribution	02/24/2022	01/11/2024	279,058	0	0	0	0	0	0	279,058	279,058	0	0	0	0	
723100-00-0	Vista Credit Opportunities Fnd II	Wilmington	DE	Capital Distribution	12/12/2016	02/09/2024	1,089,367	0	0	0	0	0	0	1,089,367	1,089,367	0	0	0	0	
722500-00-0	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	01/12/2024	12,420	0	0	0	0	0	0	12,420	12,420	0	0	0	0	
720300-00-0	Welsh Carson Anderson & Stowe XII	Wilmington	DE	Capital Distribution	04/20/2015	01/23/2024	531,226	0	0	0	0	0	0	531,226	531,226	0	0	0	0	
722700-00-0	Penfund Capital Fund V	Toronto		Capital Distribution	08/19/2016	02/29/2024	52,799	0	0	0	0	0	3,261	52,799	52,799	(3,261)	0	(3,261)	0	
<b>199999. Joint Venture Interests - Common Stock - Unaffiliated</b>							15,110,221	0	0	0	0	0	3,261	15,110,221	15,110,221	(3,261)	0	(3,261)	0	
725100-00-0	NRCC Senior Loan Fund I	Wilmington	DE	Capital Distribution	12/07/2017	03/26/2024	900,000	0	0	0	0	0	0	900,000	900,000	0	0	0	0	
<b>209999. Joint Venture Interests - Common Stock - Affiliated</b>							900,000	0	0	0	0	0	0	900,000	900,000	0	0	0	0	0
	Waterton Residential Property Venture XII	Wilmington	DE	Capital Distribution	10/21/2015	01/31/2024	19,816	0	0	0	0	0	0	19,816	19,816	0	0	0	0	
<b>219999. Joint Venture Interests - Real Estate - Unaffiliated</b>							19,816	0	0	0	0	0	0	19,816	19,816	0	0	0	0	0
58260A-AA-6	Metropolitan Tower Life SURPLUS NOTE 7.625% 01/15/24	New York	NY	Maturity	04/27/2018	01/15/2024	3,754,910	0	(4,910)	0	0	(4,910)	0	3,750,000	3,750,000	0	0	0	142,969	
<b>279999. Surplus Debentures, etc - Unaffiliated</b>							3,754,910	0	(4,910)	0	0	(4,910)	0	3,750,000	3,750,000	0	0	0	142,969	
726700-00-0	Advantage Capital Solar Ptnrs II r Class of Admitted Assets- Unaffiliated	Wilmington	DE	Capital Distribution	10/29/2018	01/12/2024	68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	0	
<b>589999. Any Other Class of Assets - Unaffiliated</b>							68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	0	0
<b>609999. Total - Unaffiliated</b>							19,751,200	0	(4,910)	0	0	(4,910)	3,261	19,746,290	19,746,290	(3,261)	0	(3,261)	142,969	
<b>619999. Total - Affiliated</b>							900,000	0	0	0	0	0	0	900,000	900,000	0	0	0	0	0
<b>629999 - Totals</b>							20,651,200	0	(4,910)	0	0	(4,910)	3,261	20,646,290	20,646,290	(3,261)	0	(3,261)	142,969	

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STATEMENT AS OF MARCH 31, 2024 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
10638M-AA-8	Brean Asset Backed Securities BABS 2021-RM2 A 1.750% 10/25/61		03/27/2024	Brean Capital		2,128,880	2,370,314	443	1.A FE
10638M-AA-8	Brean Asset Backed Securities BABS 2021-RM2 A 1.750% 10/25/61		03/25/2024	Interest Capitalization		1,237	1,237	0	1.A FE
3133KP-Q2-7	Freddie Mac RA7673 4.500% 07/01/52		03/18/2024	Stone X		10,731,713	11,373,234	27,011	1.A
3133KP-Q2-4	Freddie Mac RA7672 4.500% 07/01/52		03/18/2024	Barclays Capital		2,612,263	2,760,875	6,557	1.A
3133SK-CII-9	Freddie Mac FR SE9085 6.000% 10/01/53		03/25/2024	Stephens Inc		3,713,802	3,703,963	6,173	1.A
3140AB-TY-8	Fannie Mae DA7766 6.000% 01/01/54		02/06/2024	Brean Capital		2,297,125	2,300,000	4,600	1.A
3140LN-JD-0	Fannie Mae BT0259 2.500% 09/01/51		03/18/2024	Brean Capital		11,054,200	13,809,659	18,221	1.A
36179V-ZF-0	Government National Mortgage G2 MA7042 2.000% 12/20/50		03/18/2024	Morgan Stanley DWD		10,726,785	13,572,839	14,327	1.A
36179W-4T-2	Government National Mortgage G2 MA8034 3.000% 05/20/52		03/15/2024	JP Morgan		12,643,626	14,833,952	22,251	1.A
36179W-Y2-8	Government National Mortgage G2 MA7929 3.500% 03/20/52		03/15/2024	Citigroup Global		8,021,752	8,989,531	15,732	1.A
36179Y-HB-3	Government National Mortgage A G2 MA9226 4.500% 10/20/52		03/15/2024	Brean Capital		370,059	394,204	887	1.A
36179Y-L7-7	Government National Mortgage A G2 MA9350 6.000% 12/20/53		03/25/2024	Citigroup Global		2,685,839	2,669,986	11,570	1.A
36179Y-N4-2	Government National Mortgage A G2 MA9411 6.000% 01/20/54		02/13/2024	Keybank Capital Markets		1,927,810	1,931,734	6,117	1.A
36179Y-NZ-3	Government National Mortgage A G2 MA9408 4.500% 01/20/54		03/15/2024	Brean Capital		759,485	808,232	1,819	1.A
36179Y-Q4-9	Government National Mortgage A G2 MA9475 5.500% 02/20/54		02/07/2024	Stephens Inc		2,194,821	2,206,543	6,405	1.A
36179Y-Q6-4	Government National Mortgage A G2 MA9477 6.500% 02/20/54		03/25/2024	Jefferies & Co		1,111,992	1,101,323	5,170	1.A
36179Y-SP-0	Government National Mortgage A G2 MA9526 4.500% 02/20/54		03/15/2024	PNC Capital Markets		822,781	873,846	1,966	1.A
36179Y-SR-6	Government National Mortgage A G2 MA9528 5.500% 03/20/54		03/25/2024	Brean Capital		7,951,250	8,000,000	31,778	1.A
36179Y-ST-2	Government National Mortgage A G2 MA9530 6.500% 03/20/54		03/25/2024	Jefferies & Co		13,373,076	13,244,767	62,177	1.A
36179Y-UR-3	Government National Mortgage A G2 MA9592 5.500% 04/20/54		03/25/2024	Stone X		10,084,840	10,148,267	0	1.A
3622AC-EZ-9	Government National Mortgage A G2 786552 2.000% 12/20/52		03/15/2024	Morgan Stanley DWD		11,864,068	15,213,391	15,213	1.A
3622AC-MT-4	Government National Mortgage A G2 786770 3.500% 11/20/51		03/15/2024	Citigroup Global		9,769,105	10,926,647	19,122	1.A
3622AC-NJ-5	Government National Mortgage A G2 786793 2.000% 12/20/52		03/15/2024	JP Morgan		4,543,688	5,807,790	5,808	1.A
38376U-JU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 201756 CLASS NZ 3.000% 04/20/47		03/01/2024	Interest Capitalization		29,098	29,098	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		03/01/2024	Interest Capitalization		47,847	47,847	0	1.A
38380N-JF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 201994 CLASS (CMBS) Z 3.000% 08/16/61		03/01/2024	Interest Capitalization		51,866	51,866	0	1.A
38380U-2K-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		02/01/2024	Interest Capitalization		7,241	7,241	0	1.A
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>						<b>131,526,249</b>	<b>147,178,386</b>	<b>283,347</b>	<b>XXX</b>
3133JM-A9-8	Freddie Mac QU8132 6.000% 08/01/53		02/20/2024	Stephens Inc		2,867,506	2,870,197	5,740	1.A
3133JM-B5-5	Freddie Mac QU8160 6.000% 03/01/54		03/05/2024	PNC Capital Markets		1,691,250	1,691,250	3,383	1.A
3133JM-BN-6	Freddie Mac QU8145 6.000% 09/01/53		02/14/2024	Nomura Securities		2,973,706	2,985,836	5,972	1.A
3133JM-BW-6	Freddie Mac QU8153 6.000% 10/01/53		02/14/2024	Nomura Securities		1,130,775	1,135,387	2,271	1.A
3133N3-ZE-7	Freddie Mac RE6141 6.000% 09/01/53		02/14/2024	Nomura Securities		1,594,623	1,601,127	3,202	1.A
3136AJ-RR-9	Federal Natl Mtg Assn REMIC Ser 2014-14 CL KZ 3.000% 04/25/34		03/01/2024	Interest Capitalization		95,512	95,512	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		03/01/2024	Interest Capitalization		45,519	45,519	0	1.A
3140JC-A6-1	Fannie Mae BM7228 3.500% 10/01/52		03/18/2024	Citigroup Global		2,950,047	3,381,748	6,247	1.A
3140JC-A7-9	Fannie Mae BM7229 4.000% 07/01/52		03/15/2024	Brean Capital		2,759,823	3,033,815	6,068	1.A
3140JC-A8-7	Fannie Mae BM7230 4.500% 08/01/49		03/15/2024	Citigroup Global		1,948,451	2,074,889	4,669	1.A
3140JC-FW-9	Fannie Mae FN BM7380 6.000% 11/01/53		02/09/2024	Nomura Securities		9,422,077	9,411,783	18,824	1.A
3140JC-JM-7	Fannie Mae BM7467 4.500% 03/01/50		03/18/2024	PNC Capital Markets		4,229,931	4,519,459	10,734	1.A
31418E-6E-5	Fannie Mae MA5368 6.000% 03/01/54		03/25/2024	Stephens Inc		8,042,500	8,000,000	34,667	1.A
31418E-WN-6	Fannie Mae MA5152 6.000% 09/01/53		02/20/2024	Stephens Inc		2,454,054	2,454,357	4,913	1.A
31418E-YH-7	Fannie Mae MA5211 6.000% 10/01/53		02/20/2024	Stephens Inc		1,679,163	1,680,739	3,361	1.A
35563P-CB-3	Freddie Mac - SCRT 17-3 3.250% 07/25/56		03/01/2024	Interest Capitalization		213,760	213,760	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		03/01/2024	Interest Capitalization		113,631	113,631	0	1.A
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>44,212,328</b>	<b>45,311,009</b>	<b>110,051</b>	<b>XXX</b>
00039G-AA-7	A&D Mortgage Trust ADMT 2024-NM1 A1 6.195% 02/25/69		01/19/2024	Nomura Securities		11,999,964	12,000,000	49,560	1.A FE
00244@-AA-2	AG Twin Brook CF 7.690% 03/19/27		03/19/2024	Direct-Private Placement		500,000	500,000	0	2.B FE

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STATEMENT AS OF MARCH 31, 2024 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-AS-8	ABBVIE INC 4.700% 05/14/45		01/18/2024	ATHENE		936,067	1,000,000	8,356	1.G FE
03465K-AA-5	Angel Oak Mortgage Trust SERIES 2024 CLASS A1 4.650% 05/25/67		01/12/2024	Bank of America		9,816,878	9,995,708	20,658	1.A FE
03465W-AA-9	Angel Oak Mortgage Trust LLC AOMT 2023-1 A1 4.750% 09/26/67		01/24/2024	Citigroup Global		10,908,292	11,130,910	36,717	1.A FE
034942-AA-0	Angel Oak Mortgage Trust AOMT 2024-2 A1 5.985% 01/25/69		02/06/2024	Goldman Sachs & Company		12,292,793	12,293,000	85,836	1.A FE
03764#-AA-4	Apollo Core Class A 4.500% 06/30/32		03/31/2024	Interest Capitalization		44,603	44,603	0	3.B PL
03764#-AB-2	Apollo Core Class B 6.000% 06/30/32		03/31/2024	Interest Capitalization		31,989	31,989	0	4.B PL
05601D-AE-3	Brex Inc BREX 2024-1 A1 6.050% 07/15/27		03/11/2024	Barclays Capital		1,749,927	1,750,000	0	1.C FE
08861Y-AA-4	Bankers Healthcare Group Secu BHG 2021-A A 1.420% 11/17/33		03/28/2024	Various		5,119,394	5,372,341	1,381	1.A FE
08862B-AB-1	Bankers Healthcare Group Secu BHG 2021-B B 1.670% 10/17/34		03/15/2024	Sun Trust Robinson Humphrey		6,958,984	7,500,000	1,763	1.B FE
08862H-AA-0	Bankers Healthcare Group Secu BHG 2024-1CON A 5.810% 04/17/35		03/06/2024	Sun Trust Robinson Humphrey		5,999,488	6,000,000	0	1.A FE
08862H-AB-8	Bankers Healthcare Group Secu BHG 2024-1CON B 6.490% 04/17/35		03/06/2024	Sun Trust Robinson Humphrey		3,499,947	3,500,000	0	1.D FE
08862H-AC-6	Bankers Healthcare Group Secu BHG 2024-1CON C 6.860% 04/17/35		03/06/2024	Sun Trust Robinson Humphrey		249,999	250,000	0	1.G FE
10569K-AA-5	BRAVO Residential Funding Tru BRAVO 2024-NQM2 A1 6.285% 02/25/64		02/13/2024	Morgan Stanley DID		4,423,968	4,424,000	20,854	1.A FE
10570F-AA-3	BRAVO Residential Funding Tru SERIES 2024NQM1 CLASS A1 5.943% 12/01/63		01/18/2024	Bank of America		3,499,935	3,500,000	13,867	1.A FE
10638C-AA-0	Brean Asset Backed Securities SERIES 2021RM1 CLASS A 1.400% 10/25/63		01/17/2024	Brean Capital		626,085	720,673	673	1.A FE
10638C-AA-0	Brean Asset Backed Securities SERIES 2021RM1 CLASS A 1.400% 10/25/63		03/25/2024	Interest Capitalization		839	839	0	1.A FE
12655V-AB-0	Credit Suisse Mortgage Trust SERIES 2019NQM1 CLASS A2 3.860% 10/25/59		01/12/2024	Wells Fargo		244,308	253,149	434	1.A
12668B-NA-7	Countrywide Alternative Loan SERIES 2006ST2 CLASS A7 6.000% 04/25/36		02/01/2024	Interest Capitalization		4,248	4,248	0	5.A FM
14310Q-AJ-7	Carlyle GMS Finance IM CLO LLC CGFM 2015-1A B 8.710% 10/15/31		01/25/2024	Deutsche Bank		744,750	750,000	2,363	1.F FE
16159H-AA-5	Chase Mortgage Finance Corpor CHASE 2024-3 A2 6.000% 02/25/55		03/20/2024	JP Morgan		14,946,094	15,000,000	65,000	1.A FE
16160D-AB-9	Chase Mortgage Finance Corpora CHASE 2024-1 A3 6.000% 01/25/55		01/25/2024	JP Morgan		14,948,438	15,000,000	72,500	1.A FE
16160D-AH-6	Chase Mortgage Finance Corpora CHASE 2024-1 A5A 6.000% 01/25/55		01/25/2024	JP Morgan		1,196,807	1,200,000	5,800	1.A FE
161929-AB-0	Chase Mortgage Finance Corpor CHASE 2024-2 A3 6.000% 02/28/54		02/22/2024	JP Morgan		18,733,848	18,935,033	85,208	1.A FE
	Apogem Class A Note 7.830% 01/17/36		02/23/2024	Direct-Private Placement		6,632,135	6,632,135	0	1.G FE
	Apogem Class B Note 12.080% 01/17/36		02/23/2024	Direct-Private Placement		1,372,166	1,372,166	0	3.C FE
19688T-AA-3	COLT Funding LLC COLT 2024-1 A1 5.835% 02/25/69		01/31/2024	Barclays Capital		11,999,851	12,000,000	71,965	1.A FE
20469A-AA-7	Compass Datacenters Issuer II CMPDC 2024-1A A1 5.250% 02/25/49		02/22/2024	Guggenheim		3,886,941	4,000,000	0	1.A FE
22757A-AA-4	Cross Mortgage Trust SERIES 2024H1 CLASS A1 6.085% 12/25/68		01/24/2024	Goldman Sachs & Company		3,292,995	3,293,000	16,698	1.A FE
254687-EB-8	Walt Disney Co 6.400% 12/15/35		02/15/2024	ATHENE		494,490	450,000	4,800	1.G FE
29273R-BE-8	ENERGY TRANSFER LP 4.900% 03/15/35		01/17/2024	ATHENE		1,175,250	1,250,000	20,757	2.B FE
29977F-AA-2	EverBright Solar Trust EVBRT 2024-A A 6.430% 06/22/54		03/25/2024	RBC Capital Markets		6,939,802	7,000,000	0	1.G FE
30335J-AC-5	Farmer Mac Agricultural Real FARM 2024-1 A 6.070% 10/01/53		03/20/2024	Bank of America		5,915,820	6,250,000	820	1.A FE
31568A-AB-2	First Help Financial LLC SERIES 20241A CLASS A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company		7,499,445	7,500,000	0	1.C FE
36268V-AD-4	GS Mortgage-Backed Securities GSMSB 2024-PJ1 A3 6.000% 06/25/54		01/26/2024	Goldman Sachs & Company		5,589,500	5,600,000	28,000	1.A FE
36269R-AG-5	GS Mortgage-Backed Securities GSMSB 2024-PJ4 A4 6.000% 08/25/54		03/21/2024	Goldman Sachs & Company		14,939,063	15,000,000	67,500	1.A FE
36269T-AG-1	GS Mortgage-Backed Securities GSMSB 2024-PJ3 A4 6.000% 08/25/54		03/21/2024	Goldman Sachs & Company		14,939,063	15,000,000	67,500	1.A FE
38174Z-AC-9	Golub Capital Partners CLO Ltd GOCAP 2019-42RA A2R 8.063% 01/20/36		03/05/2024	Nikko Securities America		277,475	275,000	3,328	1.A FE
38178U-AC-3	Golub Capital Partners CLO Ltd GOCAP 2019-46A BR 7.619% 04/20/37		03/28/2024	Wells Fargo		1,500,000	1,500,000	0	1.C FE
38237V-AA-4	GoodLeap Sustainable Home Imp GOOD 2023-1GS A 5.520% 02/22/55		01/26/2024	Bank of America		2,316,822	2,380,233	3,650	1.F FE
38237Y-AA-8	GoodLeap Sustainable Home Imp GOOD 2023-4C A 6.480% 03/20/57		01/29/2024	Bank of America		3,556,171	3,451,939	6,835	1.F FE
411707-AM-4	CKE Restaurants Holdings Inc SERIES 20241A CLASS A2 7.253% 03/20/54		03/07/2024	Barclays Capital		750,000	750,000	0	2.B FE
46650J-AT-1	JP Morgan Mortgage Trust JPMMT 2018-6 B2 3.888% 12/25/48		03/25/2024	Citigroup Global		1,278,740	1,420,576	3,989	1.A
46653P-AM-9	JP Morgan Mortgage Trust JPMMT 2021-6 A6 2.500% 10/25/51		01/29/2024	Amherst Securities		1,723,745	1,892,114	3,942	1.A
46656D-AF-8	JP Morgan Mortgage Trust JPMMT 2023-2 A2 5.500% 07/25/53		03/28/2024	JP Morgan		2,465,139	2,502,679	382	1.A
46657C-AA-0	JP Morgan Mortgage Trust SERIES 2023B CLASS A2 6.000% 02/25/54		01/16/2024	Bank of America		1,697,636	1,701,747	4,810	1.A
46657P-AA-1	JP Morgan Mortgage Trust JPMMT 2024-1 A2 6.000% 06/25/54		01/23/2024	Various		5,256,867	5,275,000	26,375	1.A FE
46657T-AB-1	JP Morgan Mortgage Trust JPMMT 2024-2 A3 6.000% 08/25/54		03/28/2024	Various		28,767,493	28,894,423	65,442	1.A FE
50203V-AE-1	LJV I MM CLO LLC LJV1 2022-1A B 7.513% 04/28/34		02/23/2024	Raymond James		6,961,500	7,000,000	42,390	1.C FE

STATEMENT AS OF MARCH 31, 2024 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
59170J-AG-3	MetroNet Infrastructure Issue MNET 2024-1A A2 6.230% 04/20/54		03/06/2024	Goldman Sachs & Company		1,499,783	1,500,000	0	1.F FE
61775U-AA-6	Morgan Stanley Residential Mo MSRM 2024-NQM1 A1 6.152% 12/25/68		03/01/2024	Morgan Stanley DWD		6,249,994	6,250,000	39,518	1.A FE
61775Y-AA-8	Morgan Stanley Residential Mo MSRM 2024-1 A1 6.000% 12/25/53		01/19/2024	Morgan Stanley DWD		9,970,313	10,000,000	50,000	1.A FE
62959A-AW-8	NXT Capital CLO LLC NXTC 2017 1A BRR 7.580% 07/20/33		03/06/2024	Nikko Securities America		5,280,200	5,300,000	37,287	1.C FE
65479C-AE-8	Nissan Auto Receivables Owner NAROT 2020-B A4 0.710% 02/16/27		01/24/2024	BNP Paribas		880,464	887,816	193	1.A FE
68377J-AA-8	Oportun Funding LLC OPTN 2024-1A A 6.334% 04/08/31		02/06/2024	Morgan Stanley DWD		1,879,995	1,880,000	0	1.D FE
694960-AA-3	Pagaya AI Debt Selection Trus PAID 2023-8 A 7.299% 06/16/31		01/30/2024	Cantor Fitzgerald		15,162,500	15,000,000	102,389	1.C FE
69548A-AA-9	Pagaya AI Debt Selection Trus PAID 2024-1 A 6.660% 07/15/31		01/22/2024	Various		2,002,930	2,000,000	1,156	1.C FE
69548J-AA-0	Pagaya AI Debt Selection Trus PAID 2023-1 A 7.556% 07/15/30		01/24/2024	Hilltop		284,509	283,203	654	1.G FE
69548R-AA-2	Pagaya AI Debt Selection Trus SERIES 20237 CLASS A 7.228% 07/15/31		01/18/2024	Bank of America		17,572,852	17,500,000	20,078	1.C FE
737473-AB-4	Post Road Equipment Finance PREF 2024-1A A2 5.590% 11/15/29		02/06/2024	Sun Trust Robinson Humphrey		2,999,762	3,000,000	0	1.A FE
737473-AD-0	Post Road Equipment Finance PREF 2024-1A C 5.810% 10/15/30		02/06/2024	Sun Trust Robinson Humphrey		799,891	800,000	0	1.F FE
73934R-AA-6	PowerPay Issuance Trust SERIES 20241A CLASS A 6.530% 02/18/39		03/26/2024	Capital One		4,499,965	4,500,000	0	1.G FE
74390K-AK-4	Preston Ridge Partners Mortga SERIES 2023NOM2 CLASS A1 6.250% 08/25/68		01/12/2024	Bank of America		1,182,579	1,175,234	3,265	1.A FE
745935-AA-4	Purchasing Power Funding PPIR 2024-A A 5.890% 08/15/28		02/20/2024	Capital One		7,748,917	7,750,000	0	1.A FE
745935-AB-2	Purchasing Power Funding PPIR 2024-A B 6.430% 08/15/28		02/20/2024	Capital One		399,931	400,000	0	1.C FE
74938P-AB-2	Woodward Capital Management RCKT 2024-CES2 A1B 6.291% 04/25/44		03/19/2024	Bank of America		2,664,950	2,665,000	11,643	1.A FE
749424-AA-5	Woodward Capital Management RCKT 2024-CES1 A1A 6.025% 02/25/44		02/15/2024	Bank of America		2,999,986	3,000,000	11,046	1.A FE
749424-AB-3	Woodward Capital Management RCKT 2024-CES1 A1B 6.325% 02/25/44		02/15/2024	Bank of America		499,988	500,000	1,933	1.A FE
756109-BY-9	REALTY INCOME CORP 4.450% 09/15/26		01/01/2024	Tax Free Exchange		5,988,367	6,000,000	78,617	1.G FE
78433D-AC-8	SEB Funding LLC SEB4P 2024-1A A2 7.386% 04/30/54		03/19/2024	Barclays Capital		1,000,000	1,000,000	0	2.B FE
79581V-AA-0	Saluda Grade Alternative Mort GRADE 2024-CES1 A1 6.032% 03/25/54		03/19/2024	Goldman Sachs & Company		4,160,906	4,161,000	15,306	1.A FE
81743J-AA-8	Sequoia Mortgage Trust SEMT 2023-4 A1 6.000% 11/25/53		01/29/2024	Wells Fargo		19,086,805	19,080,842	95,404	1.A
81749F-AA-0	Sequoia Mortgage Trust SERIES 20235 CLASS A1 6.000% 12/25/53		01/22/2024	JP Morgan		2,425,574	2,427,091	9,304	1.A
81749G-AA-8	Sequoia Mortgage Trust SERIES 20241 CLASS A1 6.000% 01/25/54		02/02/2024	Various		32,329,376	32,335,415	53,668	1.A FE
81749H-AA-6	Sequoia Mortgage Trust SEMT 2024-2 A1 6.000% 12/25/53		03/04/2024	Various		15,472,431	15,491,525	37,910	1.A FE
81749H-AD-0	Sequoia Mortgage Trust SERIES 20242 CLASS A4 6.000% 12/25/53		03/26/2024	Amherst Securities		5,606,218	5,620,049	25,290	1.A FE
81749H-AM-0	Sequoia Mortgage Trust SERIES 20242 CLASS A13 6.000% 12/25/53		02/08/2024	Wells Fargo		1,506,050	1,500,000	3,750	1.A FE
81749J-AA-2	Sequoia Mortgage Trust SEMT 2024-3 A1 6.000% 04/25/54		03/27/2024	Various		20,967,188	21,000,000	39,000	1.A FE
81749J-AD-6	Sequoia Mortgage Trust SERIES 20243 CLASS A4 6.000% 04/25/54		03/07/2024	Bank of America		2,492,684	2,500,000	5,833	1.A FE
817743-AJ-6	Servpro Master Issuer, LLC SERIES 20241A CLASS A2 6.174% 01/25/54		01/17/2024	Barclays Capital		2,000,000	2,000,000	0	2.C FE
85236K-AM-4	Stack Infrastructure Issuer L SIDC 2024-1A A2 5.900% 03/25/49		03/15/2024	TD Securities		2,980,418	3,000,000	0	1.G FE
86744W-AA-7	Helios Issuer, LLC SERIES 2022C CLASS A 5.300% 11/22/49		01/16/2024	Mesirov Capital Markets		11,066,184	11,243,325	45,658	1.D FE
86744Y-AA-3	Sunnova SOL VI Issuer, LLC SNVA 2024-1A A 5.650% 01/30/59		03/12/2024	Various		12,460,760	13,000,000	27,779	1.G FE
86745C-AA-0	Helios Issuer, LLC SNVA 2024-A A 5.300% 02/20/51		02/16/2024	Nikko Securities America		19,446,232	20,000,000	0	1.D FE
86745N-AA-6	Sunnova Sol Issuer LLC SNVA 2020-1A A 3.350% 02/01/55		03/01/2024	Deutsche Bank		379,618	437,660	1,425	1.G FE
86745Q-AA-9	Sunnova Sol III Issuer LLC SNVA 2021-1 A 2.580% 04/28/56		01/23/2024	Bank of America		3,765,324	4,498,007	27,400	1.G FE
87252D-AA-1	TIC Home Improvement Trust TIC 2024-A A 6.670% 10/15/46		02/14/2024	Keybank Capital Markets		499,935	500,000	0	1.F FE
89182J-AA-9	Towd Point Mortgage Trust TPMT 2024-CES2 A1A 6.125% 02/25/64		02/13/2024	Goldman Sachs & Company		3,999,939	4,000,000	14,972	1.A FE
89183C-AA-3	Towd Point Mortgage Trust SERIES 2024CES1 CLASS A1A 5.848% 01/25/64		01/11/2024	JP Morgan		3,999,934	4,000,000	19,493	1.A FE
89183C-AB-1	Towd Point Mortgage Trust SERIES 2024CES1 CLASS A1B 6.049% 01/25/64		01/11/2024	JP Morgan		999,981	1,000,000	5,041	1.A FE
91823A-AU-5	VB-S1 Issuer LLC SERIES 20221A CLASS C21 3.156% 02/15/52		02/06/2024	Deutsche Bank		925,273	1,013,000	2,043	1.F FE
91864#-AA-8	VPC Class A-1 4.250% 12/01/27		03/28/2024	Direct-Private Placement		4,696,133	4,696,133	0	1.G PL
91864#-AB-6	VPC Class B-1 5.250% 12/01/27		03/28/2024	Direct-Private Placement		2,817,680	2,817,680	0	2.B PL
92539H-AC-4	Verus Securitization Trust SERIES 20214 CLASS A3 1.350% 07/25/66		01/12/2024	Nomura Securities		1,329,551	1,604,285	963	1.G FE
92540E-AA-1	Verus Securitization Trust SERIES 20241 CLASS A1 5.712% 01/25/69		01/12/2024	Morgan Stanley DWD		2,999,982	3,000,000	10,472	1.A FE
92855H-AA-3	Vivint Solar Financing LLC SERIES 20201A CLASS A 2.210% 07/31/51		01/18/2024	Barclays Capital		1,472,832	1,775,833	18,751	1.G FE
96043J-AJ-4	Westlake Automobile Receivabl WLAKE 2021-3A C 1.580% 01/15/27		01/30/2024	Mitsubishi		2,432,422	2,500,000	1,756	1.B FE

STATEMENT AS OF MARCH 31, 2024 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
989790-AA-1	Ziplly Fiber Issuer, LLC ZIPLY 2024-1A A2 6.640% 04/20/24		03/27/2024	Various		17,017,308	17,000,000		1.G FE
00086A-AY-0	ABPCI Direct Lending Fund CLO SERIES 20161A CLASS B12 7.580% 07/20/33	D.	02/06/2024	Nikko Securities America		249,063	250,000	895	1.C FE
03333B-AA-5	Anchorage Credit Funding Ltd ANCHF 2022-16A A 5.400% 07/21/40	D.	03/22/2024	Bank of America		4,410,000	4,500,000	43,875	1.A FE
03665J-AK-4	Antares CLO ANTR 2017-1A BR 7.319% 04/20/33	D.	03/05/2024	Scotia Capital		669,330	670,000	6,348	1.C FE
06760W-AC-0	Barings Middle Market CLO Ltd. BMM 2021-1A A1 7.190% 07/20/33	D.	01/26/2024	Nikko Securities America		2,997,000	3,000,000	4,753	1.A FE
07090A-AS-2	Battalion CLO LTD SERIES 201914A CLASS BR 7.428% 01/20/35	D.	02/05/2024	JP Morgan		2,995,500	3,000,000	9,906	1.C FE
09261M-AA-4	Blackrock Rainier CLO Ltd SERIES 20216A CLASS A 7.280% 04/20/33	D.	01/31/2024	Nikko Securities America		5,000,000	5,000,000	11,121	1.A FE
10950B-AC-8	Brightwood Capital MM CLO Ltd BWCAP 2024-2A A2 7.917% 04/15/36	D.	03/08/2024	GreensLedge Capital Markets		4,000,000	4,000,000		1.C FE
10950B-AE-4	Brightwood Capital MM CLO Ltd BWCAP 2024-2A B1 8.167% 04/15/36	D.	03/08/2024	GreensLedge Capital Markets		10,000,000	10,000,000		1.C FE
10950B-AJ-3	Brightwood Capital MM CLO Ltd BWCAP 2024-2A C 9.167% 04/15/36	D.	03/08/2024	GreensLedge Capital Markets		10,000,000	10,000,000		1.F FE
15032E-AN-9	Cedar Funding Ltd CEDF 2017-8A A2R 7.021% 10/17/34	D.	01/26/2024	Janney Montgomery		323,781	325,000	825	1.A FE
19737T-AQ-9	Cent CLO LP CECL0 2022-32A C1 8.495% 07/24/34	D.	03/04/2024	JP Morgan		2,998,500	3,000,000	29,710	1.F FE
24460E-AE-2	Deerpath Capital CLO LTD DPATH 2021-1A A2 7.110% 04/17/33	D.	02/15/2024	Raymond James		999,000	1,000,000	6,968	1.A FE
24461D-AE-3	Deerpath Capital CLO LTD DPATH 2024-1A B 7.917% 07/15/36	D.	03/25/2024	GreensLedge Capital Markets		2,000,000	2,000,000		1.C FE
24461D-AG-8	Deerpath Capital CLO LTD DPATH 2024-1A C 8.667% 07/15/36	D.	03/25/2024	GreensLedge Capital Markets		7,500,000	7,500,000		1.F FE
262440-AS-2	Dryden Senior Loan Fund DRSLF 2017-49A CR 7.621% 07/18/30	D.	02/05/2024	Bank of America		1,997,400	2,000,000	8,455	1.E FE
28621Y-AE-5	Elevation CLO Ltd AWPT 2020-11A C 7.778% 04/15/33	D.	02/07/2024	Goldman Sachs & Company		3,733,703	3,766,851	19,526	1.C FE
34961J-BE-3	Fortress Credit Opportunities SERIES 20179A CLASS BR 7.528% 10/15/33	D.	02/06/2024	Natixis		14,925,000	15,000,000	72,120	1.C FE
381736-AE-7	Golub Capital Partners CLO Ltd GOCAP 2014-18A BR2 7.520% 04/25/34	D.	02/14/2024	Various		9,959,250	10,000,000	42,222	1.C FE
38175W-AG-3	Golub Capital Partners CLO Ltd GOCAP 2016-31A CR 8.478% 08/05/30	D.	01/25/2024	Natixis		3,740,625	3,750,000	74,850	1.C FE
390556-AQ-1	Great Lakes CLO Ltd SERIES 20141A CLASS CR 8.278% 10/15/29	D.	02/06/2024	Nikko Securities America		500,050	500,000	2,669	1.A FE
39056M-AG-7	Great Lakes CLO Ltd GRTLK 2024-7A B 7.769% 04/20/37	D.	03/08/2024	Citigroup Global		2,500,000	2,500,000		1.C FE
39056M-AJ-1	Great Lakes CLO Ltd GRTLK 2024-7A C 8.819% 04/20/37	D.	03/08/2024	Citigroup Global		4,000,000	4,000,000		1.F FE
39057B-AN-2	Great Lakes CLO Ltd GRTLK 2019-1A BR 7.410% 07/15/31	D.	01/25/2024	Scotia Capital		2,995,500	3,000,000	8,044	1.C FE
46600C-AQ-3	Ivy Hill Middle Market Credit IVYH 12A A2AR 7.219% 07/20/33	D.	03/05/2024	Scotia Capital		524,497	527,000	4,927	1.C FE
46603P-AG-3	Ivy Hill Middle Market Credit IVYH 18A C 8.280% 04/22/33	D.	01/25/2024	Wells Fargo		3,974,000	4,000,000	6,440	1.G FE
48251B-AY-6	KKR Financial CLO Ltd KKR 16 A2R2 7.330% 10/20/34	D.	03/19/2024	RBC Capital Markets		249,375	250,000	3,003	1.C FE
50184K-BQ-0	LOM Ltd Partnership SERIES 13A CLASS CR3 7.316% 07/19/27	D.	02/27/2024	Morgan Stanley DWD		279,720	280,000	2,414	1.C FE
55281X-BB-6	MCF CLO LLC MCFCL 2019-1A BRR 8.010% 04/17/36	D.	03/11/2024	Wells Fargo		1,250,000	1,250,000		1.C FE
55281X-BD-2	MCF CLO LLC MCFCL 2019-1A CRR 8.560% 04/17/36	D.	03/11/2024	Wells Fargo		2,500,000	2,500,000		1.F FE
55283L-AC-9	MAPS LTD SERIES 20191A CLASS C 7.385% 03/15/44	D.	03/15/2024	Interest Capitalization		19,273	19,273		5.B FE
56577L-AA-6	Maranon Loan Funding Ltd MRN0N 2021-18A ARI 7.260% 07/15/34	D.	01/25/2024	Bank of America		4,000,000	4,000,000	10,509	1.A FE
58802U-AN-9	MidOcean Credit CLO MIDO 2014-3A BR 7.378% 04/21/31	D.	03/19/2024	Janney Montgomery		1,490,000	1,490,000	18,020	1.D FE
62432F-AN-4	MOUNTAIN VIEW CLO MVEV 2016-1A B1R 7.428% 04/14/33	D.	03/20/2024	Wells Fargo		3,400,000	3,400,000	46,286	1.C FE
62432P-AL-6	MOUNTAIN VIEW CLO MVEV 2019-2A B1 7.728% 01/15/33	D.	02/05/2024	Scotia Capital		1,013,985	1,015,000	4,792	1.C FE
63171N-AN-0	Nassau LTD NCC 2019-1A BR 8.178% 04/15/31	D.	02/06/2024	Janney Montgomery		4,950,000	5,000,000	25,435	1.E FE
67110D-BJ-5	OCP CLO Ltd SERIES 201611A CLASS CR2 7.667% 04/26/36	D.	02/13/2024	Citigroup Global		8,000,000	8,000,000		1.E FE
69120J-AB-4	Owl Rock CLO Ltd OR 2020-5A A2R 7.269% 04/20/34	D.	02/22/2024	Various		11,978,500	12,000,000	60,565	1.A FE
69377P-AY-0	PPM CLO 2 Ltd PPMC 2019-2A CR2 8.098% 04/16/37	D.	03/18/2024	Citigroup Global		8,000,000	8,000,000		1.F FE
701631-AB-9	Parliament CLO Ltd PARLI 2021-2A B 7.320% 08/20/32	D.	01/25/2024	Scotia Capital		994,800	1,000,000	14,250	1.C FE
707915-AG-9	Pennantpark CLO PNTPK 2024-9A BN 7.916% 04/20/37	D.	02/21/2024	CIBC World Markets		4,500,000	4,500,000		1.C FE
77588P-AG-7	Romark CLO Ltd SERIES 20215A CLASS C 8.000% 01/15/35	D.	02/06/2024	Goldman Sachs & Company		5,227,425	5,250,000	26,751	1.F FE
82667E-AE-1	Signal Peak CLO, LLC SPEAK 2017-4A BR 7.329% 10/26/34	D.	03/21/2024	Bank of America		875,000	875,000	10,520	1.C FE
82808W-AN-1	SILVER POINT SCF CLO LTD SP 2021-1A C 8.545% 10/15/32	D.	02/15/2024	Bank of America		2,747,250	2,750,000	22,935	1.F FE
83368R-BD-4	Societe Generale 6.447% 01/12/27	D.	03/21/2024	ATHENE		1,010,430	1,000,000	13,073	2.B FE
923250-AL-1	Venture CDO Ltd VENTR 2018-32A C 7.521% 07/18/31	D.	02/06/2024	Nomura Securities		1,982,000	2,000,000	8,761	1.D FE
92328X-BH-1	Venture CDO Ltd SERIES 201315A CLASS CR3 8.228% 07/15/32	D.	03/27/2024	Bank of America		7,488,750	7,500,000	130,239	1.F FE
92330E-AT-4	Venture CDO Ltd VENTR 2014-19A CRR 8.028% 01/15/32	D.	03/20/2024	JP Morgan		7,701,175	7,750,000	89,508	1.D FE
92331N-AG-1	Venture CDO Ltd VENTR 2017-30A C 7.526% 01/15/31	D.	03/21/2024	Bank of America		1,485,000	1,500,000	21,636	1.D FE
92331X-AL-8	Venture CDO Ltd VENTR 2018-35A C 7.8794 7.880% 10/22/31	D.	02/06/2024	Nomura Securities		2,870,496	2,880,000	10,716	1.C FE
92331X-AY-0	Venture CDO Ltd VENTR 2018-35A BLR 7.330% 10/22/31	D.	03/19/2024	Deutsche Bank		373,875	375,000	4,505	1.A FE
92913U-AU-0	Voya CLO Ltd VOYA 2015-3A BR 7.771% 10/20/31	D.	02/05/2024	JP Morgan		498,250	500,000	1,729	1.F FE
94951J-AC-4	Wellfleet CLO Ltd WELF 2021-3A B 7.360% 01/15/35	D.	01/25/2024	Natixis		3,994,000	4,000,000	10,654	1.C FE
97314D-AE-8	Wind River CLO Ltd WINDR 2016-1KRA BR2 7.378% 10/15/34	D.	03/21/2024	Bank of America		249,375	250,000	3,534	1.C FE
98887Y-AG-2	ZAIS CLO 11, Limited ZAIS 2018-11A C 8.480% 01/20/32	D.	02/06/2024	Goldman Sachs & Company		1,030,750	1,033,333	4,138	1.E FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						754,766,107	760,792,949	2,626,777	XXX

E04.3

STATEMENT AS OF MARCH 31, 2024 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
00177@-AB-1	AMCP T/L 1L 11.810% 10/05/26		03/27/2024	Direct-Private Placement		37,500	37,500	0	3.A PL
10153K-AD-1	Boulder 10.045% 12/29/25		03/27/2024	Direct-Private Placement		48,799	48,799	0	2.C FE
40976#-AC-6	Hancock T/L 1L 10.829% 12/31/26		02/13/2024	Direct-Private Placement		12,121	12,121	0	2.B FE
46331#-AA-7	Ironwood Cap V 5.000% 04/20/37		03/26/2024	Direct-Private Placement		259,579	259,579	0	2.A PL
61033#-AA-7	MONROE Capital Private Feeder Senior Secured A 8.158% 11/15/26		03/28/2024	Interest Capitalization		377,758	377,758	0	1.F PL
61033#-AB-5	MONROE Capital Private Feeder Junior Secured A 8.558% 11/15/26		03/28/2024	Interest Capitalization		158,927	158,927	0	2.A FE
61033*-AA-1	MONROE Capital Private Feeder Senior Secured C 8.158% 11/15/26		03/28/2024	Interest Capitalization		377,758	377,758	0	1.F PL
61033*-AB-9	MONROE Capital Private Feeder Junior Secured C 8.558% 11/15/26		03/28/2024	Interest Capitalization		158,927	158,927	0	2.A FE
61033@-AA-9	MONROE Capital Private Feeder Senior Secured B 8.158% 11/15/26		03/28/2024	Interest Capitalization		377,758	377,758	0	1.F PL
61033@-AB-7	MONROE Capital Private Feeder Junior Secured B 8.558% 11/15/26		03/28/2024	Interest Capitalization		158,927	158,927	0	2.A FE
61034*-AA-0	MONROE Capital Private Feeder Senior Secured D 8.158% 11/15/26		03/28/2024	Interest Capitalization		377,758	377,758	0	1.F PL
61034*-AB-8	MONROE Capital Private Feeder Junior Secured D 8.558% 11/15/26		03/28/2024	Interest Capitalization		158,927	158,927	0	2.A FE
64108@-AB-1	Net Health T/L1L 11.079% 12/22/25		01/05/2024	Direct-Private Placement		16,026	16,026	0	4.A PL
66706*-AA-6	Northstar Mezzanine VII Feeder Sr Unsecured Prom Note 8.000% 06/10/34		03/01/2024	Interest Capitalization		1,251,623	1,251,623	0	2.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,772,388	3,772,388	0	XXX
2509999997. Total - Bonds - Part 3						934,277,072	957,054,732	3,020,175	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						934,277,072	957,054,732	3,020,175	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
	FHLB - Dallas Class B		03/27/2024	Direct-Private Placement	11,476,000	1,147,600	XXX	0	XXX
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,147,600	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,147,600	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,147,600	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,147,600	XXX	0	XXX
6009999999 - Totals						935,424,672	XXX	3,020,175	XXX

E04.4

STATEMENT AS OF MARCH 31, 2024 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
..10638M-AA-8	Brean Asset Backed Securities BABS 2021-RM2 A		02/25/2024	Paydown		4,126	4,126	3,697	0	0	429	0	429	0	4,126	0	0	0	6	10/25/2061	1.A FE
..3140A8-TY-8	Fannie Mae DA7766 6.000% 01/01/54		03/01/2024	Paydown		2,032	2,032	2,029	0	0	3	0	3	0	2,032	0	0	0	10	01/01/2054	1.A
..36179X-QN-9	Government National Mortgage G2 MA8561		03/01/2024	Paydown		619,564	619,564	621,887	621,877	0	(2,314)	0	(2,314)	0	619,564	0	0	0	6,870	01/20/2053	1.A
..36179X-S4-9	Government National Mortgage G2 MA8639		03/01/2024	Paydown		1,003,109	1,003,109	1,006,558	1,006,530	0	(3,420)	0	(3,420)	0	1,003,109	0	0	0	11,054	02/20/2053	1.A
..36179X-UC-8	Government National Mortgage G2 MA8679		03/01/2024	Paydown		330	330	328	329	0	2	0	2	0	330	0	0	0	4	11/20/2052	1.A
..36179X-VJ-2	Government National Mortgage G2 MA8717		03/01/2024	Paydown		834,247	834,247	841,938	841,881	0	(7,634)	0	(7,634)	0	834,247	0	0	0	8,778	03/20/2053	1.A
..36179X-XV-3	Government National Mortgage G2 MA8792		03/01/2024	Paydown		1,928	1,928	1,940	1,940	0	(11)	0	(11)	0	1,928	0	0	0	23	03/20/2053	1.A
..36179Y-AF-1	Government National Mortgage A G2 MA9006		03/01/2024	Paydown		87,292	87,292	87,333	87,330	0	(38)	0	(38)	0	87,292	0	0	0	1,207	07/20/2053	1.A
..36179Y-C8-5	Government National Mortgage A G2 MA9095		03/01/2024	Paydown		82,959	82,959	83,073	83,070	0	(111)	0	(111)	0	82,959	0	0	0	459	08/20/2053	1.A
..36179Y-C9-3	Government National Mortgage A G2 MA9096		03/01/2024	Paydown		3,954	3,954	3,993	3,993	0	(39)	0	(39)	0	3,954	0	0	0	43	08/20/2053	1.A
..36179Y-EB-3	Government National Mortgage A G2 MA9159		03/01/2024	Paydown		44,468	44,468	43,916	43,916	0	552	0	552	0	44,468	0	0	0	499	09/20/2053	1.A
..36179Y-FA-7	Government National Mortgage A G2 MA9161		03/01/2024	Paydown		16,572	16,572	16,567	16,567	0	5	0	5	0	16,572	0	0	0	192	09/20/2053	1.A
..36179Y-FB-5	Government National Mortgage A G2 MA9162		03/01/2024	Paydown		38,719	38,719	39,070	39,068	0	(349)	0	(349)	0	38,719	0	0	0	472	09/20/2053	1.A
..36179Y-FP-4	Government National Mortgage A G2 MA9174		03/01/2024	Paydown		17,509	17,509	17,824	17,823	0	(313)	0	(313)	0	17,509	0	0	0	222	09/20/2053	1.A
..36179Y-GB-4	Government National Mortgage A G2 MA9161		03/01/2024	Paydown		1,631	1,631	1,668	1,668	0	(37)	0	(37)	0	1,631	0	0	0	20	09/20/2053	1.A
..36179Y-HD-9	Government National Mortgage A G2 MA9228		03/01/2024	Paydown		11,489	11,489	11,346	11,346	0	143	0	143	0	11,489	0	0	0	108	10/20/2053	1.A
..36179Y-HE-7	Government National Mortgage A G2 MA9229		03/01/2024	Paydown		12,729	12,729	12,768	12,768	0	(38)	0	(38)	0	12,729	0	0	0	124	10/20/2053	1.A
..36179Y-HG-2	Government National Mortgage A G2 MA9231		03/01/2024	Paydown		12,445	12,445	12,547	12,546	0	(101)	0	(101)	0	12,445	0	0	0	145	10/20/2053	1.A
..36179Y-KD-5	Government National Mortgage A G2 MA9292		03/01/2024	Paydown		19,231	19,231	19,033	19,033	0	198	0	198	0	19,231	0	0	0	180	11/20/2053	1.A
..36179Y-KE-3	Government National Mortgage A G2 MA9293		03/01/2024	Paydown		34,148	34,148	34,210	34,210	0	(62)	0	(62)	0	34,148	0	0	0	342	11/20/2053	1.A
..36179Y-L6-9	Government National Mortgage A G2 MA9349		03/01/2024	Paydown		21,660	21,660	21,391	21,391	0	269	0	269	0	21,660	0	0	0	199	12/20/2053	1.A
..36179Y-L7-7	Government National Mortgage A G2 MA9350		03/01/2024	Paydown		68,093	68,093	68,421	68,420	0	(327)	0	(327)	0	68,093	0	0	0	663	12/20/2053	1.A
..36179Y-L8-5	Government National Mortgage A G2 MA9351		03/01/2024	Paydown		23,055	23,055	23,325	23,324	0	(269)	0	(269)	0	23,055	0	0	0	276	11/20/2053	1.A
..36179Y-L9-3	Government National Mortgage A G2 MA9352		03/01/2024	Paydown		4,144	4,144	4,195	4,195	0	(51)	0	(51)	0	4,144	0	0	0	49	12/20/2053	1.A
..36179Y-M4-2	Government National Mortgage A G2 MA9411		03/01/2024	Paydown		1,993	1,993	1,989	0	0	4	0	4	0	1,993	0	0	0	10	01/20/2054	1.A
..36179Y-Q4-9	Government National Mortgage A G2 MA9475		03/01/2024	Paydown		2,332	2,332	2,320	0	0	12	0	12	0	2,332	0	0	0	11	02/20/2054	1.A
..3618A7-WD-7	Government National Mortgage A G2 C05144		03/01/2024	Paydown		7,760	7,760	7,753	7,753	0	6	0	6	0	7,760	0	0	0	78	12/20/2052	1.A

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STATEMENT AS OF MARCH 31, 2024 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
..3618A7-WF-2	Government National Mortgage A G2 C05146 5.500% 12/20/52		03/01/2024	Paydown		17,619	17,619	17,471	17,472	0	148	0	148	0	17,619	0	0	0	165	12/20/2052	1.A
..3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		03/01/2024	Paydown		558,820	558,820	559,606	559,584	0	(764)	0	(764)	0	558,820	0	0	0	4,358	01/20/2053	1.A
..3618FH-PS-5	Government National Mortgage A G2 C18533 7.500% 09/20/53		03/20/2024	Paydown		11,388	11,388	11,587	11,587	0	(198)	0	(198)	0	11,388	0	0	0	142	09/20/2053	1.A
..3618FQ-ZL-9	Government National Mortgage CX4347 7.000% 10/20/53		03/01/2024	Paydown		6,214	6,214	6,250	6,249	0	(36)	0	(36)	0	6,214	0	0	0	73	10/20/2053	1.A
..3620AS-W5-4	Government National Mortgage A 738768 4.000% 09/15/41		03/01/2024	Paydown		186,420	186,420	195,595	193,770	0	(7,350)	0	(7,350)	0	186,420	0	0	0	1,578	09/15/2041	1.A
..36225A-PD-6	Government Natl Mtg Assn Pool 780420 7.500% 08/15/26		03/01/2024	Paydown		415	415	425	418	0	(4)	0	(4)	0	415	0	0	0	5	08/15/2026	1.A
..36225A-UH-1	Government Natl Mtg Assn Pool 780584 7.000% 06/15/27		03/01/2024	Paydown		465	465	469	466	0	(1)	0	(1)	0	465	0	0	0	5	06/15/2027	1.A
..3622AC-TD-2	Government National Mortgage A G2 786948 7.000% 09/20/53		03/01/2024	Paydown		99,454	99,454	99,889	99,887	0	(433)	0	(433)	0	99,454	0	0	0	1,667	09/20/2053	1.A
..36230K-L4-1	Government National Mortgage A 751247 4.000% 10/15/40		03/01/2024	Paydown		98,993	98,993	103,509	102,225	0	(3,233)	0	(3,233)	0	98,993	0	0	0	444	10/15/2040	1.A
..38373A-EF-9	Government Natl Mtg Assn REMIC Ser 2009-62 CI HY 4.500% 08/20/39		03/01/2024	Paydown		52,548	52,548	50,832	51,677	0	871	0	871	0	52,548	0	0	0	391	08/20/2039	1.A
..38373M-AZ-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.211% 10/16/48		03/01/2024	Paydown		0	0	1,550	1,341	0	(1,341)	0	(1,341)	0	0	0	0	0	39	10/16/2048	1.A
..38374U-N7-2	Government Natl Mtg Assn REMIC Ser 2009-46 CI AL 4.500% 06/20/39		03/01/2024	Paydown		37,932	37,932	36,225	37,075	0	857	0	857	0	37,932	0	0	0	273	06/20/2039	1.A
..38374J-S2-8	Government Natl Mtg Assn REMIC Ser 2009-46 CI GL 4.500% 06/20/39		03/01/2024	Paydown		106,397	106,397	101,343	103,932	0	2,465	0	2,465	0	106,397	0	0	0	786	06/20/2039	1.A
..38374V-AY-5	Government Natl Mtg Assn REMIC Ser 2009-40 CI WC 4.500% 06/20/39		03/01/2024	Paydown		227,962	227,962	224,542	226,269	0	1,692	0	1,692	0	227,962	0	0	0	1,658	06/20/2039	1.A
..38376C-XK-0	Government Natl Mtg Assn REMIC Ser 2009-79 CI PE 4.500% 09/20/39		03/01/2024	Paydown		128,367	128,367	125,800	127,120	0	1,247	0	1,247	0	128,367	0	0	0	978	09/20/2039	1.A
..38376E-J2-2	Government Natl Mtg Assn REMIC Ser 2009-113 CI MK 4.000% 11/16/24		03/01/2024	Paydown		217,888	217,888	207,539	217,005	0	884	0	884	0	217,888	0	0	0	1,424	11/16/2024	1.A
..38376F-FD-9	Government Natl Mtg Assn REMIC Ser 2009-61 CI DB 4.500% 08/20/39		03/01/2024	Paydown		38,820	38,820	37,509	38,159	0	661	0	661	0	38,820	0	0	0	306	08/20/2039	1.A
..38376J-DY-7	Government Natl Mtg Assn REMIC Ser 2009-106 CI MB 4.500% 10/20/38		03/01/2024	Paydown		199,337	199,337	194,696	197,153	0	2,183	0	2,183	0	199,337	0	0	0	1,520	10/20/2038	1.A
..38376J-SZ-8	Government Natl Mtg Assn REMIC Ser 2009-103 CI PE 4.500% 11/20/39		03/01/2024	Paydown		125,857	125,857	126,958	126,123	0	(266)	0	(266)	0	125,857	0	0	0	960	11/20/2039	1.A
..38376K-WB-3	Government Natl Mtg Assn REMIC Ser 2009-87 CI PE 4.500% 10/20/39		03/01/2024	Paydown		264,817	264,817	259,065	262,183	0	2,634	0	2,634	0	264,817	0	0	0	1,957	10/20/2039	1.A
..38376P-4N-7	Government Natl Mtg Assn REMIC Ser 2009-127 CI BY 4.500% 12/20/39		03/01/2024	Paydown		77,411	77,411	76,973	77,102	0	309	0	309	0	77,411	0	0	0	587	12/20/2039	1.A
..38377Y-W4-8	Government Natl Mtg Assn SERIES 2011137 CLASS KS 0.666% 10/20/41		03/20/2024	Paydown		0	0	21,797	16,888	0	(16,888)	0	(16,888)	0	0	0	0	0	118	10/20/2041	1.A
..38379P-S7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 201591 CLASS AZ 3.000% 06/20/45		03/01/2024	Paydown		87,554	87,554	88,373	88,220	0	(666)	0	(666)	0	87,554	0	0	0	567	06/20/2045	1.A
..38380M-3Y-5	GOVERNMENT NATIONAL MORTGAGE SERIES 201951 CLASS (CHBS) B 3.100% 02/16/61		03/01/2024	Paydown		15,374	15,374	14,865	14,920	0	453	0	453	0	15,374	0	0	0	80	02/16/2061	1.A
..38380U-ZK-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201814 CLASS ZE 3.500% 01/20/48		03/01/2024	Paydown		7,553	7,553	7,758	7,735	0	(193)	0	(193)	0	7,553	0	0	0	66	01/20/2048	1.A
..38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		03/01/2024	Paydown		93,386	93,386	95,567	95,249	0	(1,863)	0	(1,863)	0	93,386	0	0	0	587	01/20/2048	1.A
..38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		03/01/2024	Paydown		364,160	364,160	362,011	362,103	0	2,057	0	2,057	0	364,160	0	0	0	2,425	08/20/2048	1.A

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STATEMENT AS OF MARCH 31, 2024 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
..3136A1-SB-2	Federal Natl Mtg Assn REMIC Ser 2011-94 CI ZC 4.000% 10/25/41		03/01/2024	Paydown		323,511	323,511	316,459	318,555	0	4,956	0	4,956	0	323,511	0	0	0	2,669	10/25/2041	1.A
..3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		03/01/2024	Paydown		55,027	55,027	56,146	56,073	0	(1,046)	0	(1,046)	0	55,027	0	0	0	305	09/25/2042	1.A
..3136AF-3L-6	Federal Natl Mtg Assn REMIC Ser 2013-86 CI GY 3.000% 08/25/33		03/01/2024	Paydown		777,235	777,235	699,511	751,835	0	25,399	0	25,399	0	777,235	0	0	0	3,974	08/25/2033	1.A
..3136AF-V7-6	Federal Natl Mtg Assn REMIC Ser 2013-83 CI EB 3.000% 08/25/33		03/01/2024	Paydown		246,857	246,857	220,860	238,276	0	8,581	0	8,581	0	246,857	0	0	0	1,328	08/25/2033	1.A
..3136AJ-KW-5	Fannie Mae SERIES 201413 CLASS CB 2.500% 03/25/34		03/01/2024	Paydown		666,496	666,496	591,099	637,223	0	29,273	0	29,273	0	666,496	0	0	0	2,716	03/25/2034	1.A
..3136AJ-VP-8	Fannie Mae SERIES 201418 CLASS BC 3.000% 04/25/34		03/01/2024	Paydown		401,733	401,733	373,109	391,240	0	10,493	0	10,493	0	401,733	0	0	0	1,948	04/25/2034	1.A
..3136AM-XV-6	Fannie Mae SERIES 201511 CLASS AQ 3.000% 03/25/35		03/01/2024	Paydown		208,313	208,313	206,723	207,428	0	885	0	885	0	208,313	0	0	0	1,078	03/25/2035	1.A
..3136AM-Z3-6	Fannie Mae 2015-18 TY 3.000% 04/25/35		03/01/2024	Paydown		188,512	188,512	187,238	187,771	0	741	0	741	0	188,512	0	0	0	930	04/25/2035	1.A
..3136AV-SZ-1	FANNIE MAE SERIES 201716 CLASS JZ 3.000% 03/25/47		03/01/2024	Paydown		62,217	62,217	60,754	60,970	0	1,248	0	1,248	0	62,217	0	0	0	310	03/25/2047	1.A
..3136B0-ZB-5	Federal Natl Mtg Assn 2018-2 JZ 3.500% 02/25/48		03/01/2024	Paydown		280,841	280,841	277,740	278,245	0	2,596	0	2,596	0	280,841	0	0	0	1,612	02/25/2048	1.A
..3136B5-YJ-8	Fannie Mae SERIES 201939 CLASS PZ 3.000% 08/25/49		03/01/2024	Paydown		18,949	18,949	19,037	18,975	0	(25)	0	(25)	0	18,949	0	0	0	95	08/25/2049	1.A
..3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 CI BL 4.000% 11/15/40		03/01/2024	Paydown		494,853	494,853	469,182	482,947	0	11,906	0	11,906	0	494,853	0	0	0	3,266	11/15/2040	1.A
..3137A8-EJ-3	Federal Home Ln Mtg Corp REMIC Ser 3823 CI PJ 4.500% 03/15/41		03/01/2024	Paydown		27,211	27,211	28,878	28,133	0	(922)	0	(922)	0	27,211	0	0	0	204	03/15/2041	1.A
..3137A8-Z3-5	Federal Home Ln Mtg Corp REMIC Ser 3834 CI DW 3.500% 04/15/31		03/01/2024	Paydown		293,294	293,294	269,830	286,013	0	7,281	0	7,281	0	293,294	0	0	0	1,722	04/15/2031	1.A
..3137A9-B7-0	Federal Home Ln Mtg Corp REMIC Ser 3846 CI B 3.500% 04/15/31		03/01/2024	Paydown		383,356	383,356	353,166	373,349	0	10,006	0	10,006	0	383,356	0	0	0	2,065	04/15/2031	1.A
..3137AK-CT-6	Federal Home Ln Mtg Corp REMIC Ser 3985 CI DB 3.500% 01/15/42		03/01/2024	Paydown		27,755	27,755	26,957	27,299	0	456	0	456	0	27,755	0	0	0	162	01/15/2042	1.A
..3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 CI PY 4.000% 02/15/42		03/01/2024	Paydown		49,493	49,493	49,771	49,622	0	(129)	0	(129)	0	49,493	0	0	0	335	02/15/2042	1.A
..3137B1-5Q-1	Federal Home Ln Mtg Corp REMIC Ser 4177 CI AL 3.000% 03/15/33		03/01/2024	Paydown		867,640	867,640	863,844	865,800	0	1,840	0	1,840	0	867,640	0	0	0	4,244	03/15/2033	1.A
..3137B1-A9-3	Federal Home Ln Mtg Corp REMIC Ser 4179 CI EB 3.000% 03/15/33		03/01/2024	Paydown		397,316	397,316	395,702	396,509	0	806	0	806	0	397,316	0	0	0	2,064	03/15/2033	1.A
..3137BB-HG-8	FHLMC 4350 Class DY 4.000% 06/15/44		03/01/2024	Paydown		159,510	159,510	169,654	164,265	0	(4,755)	0	(4,755)	0	159,510	0	0	0	1,126	06/15/2044	1.A
..3137BH-UII-5	Freddie Mac 3.000% 04/15/35		03/15/2024	Paydown		53,088	53,088	51,962	52,631	0	457	0	457	0	53,088	0	0	0	264	04/15/2035	1.A
..3137F5-ZZ-1	FREDDIE MAC SERIES 4791 CLASS Z 4.000% 05/15/48		03/01/2024	Paydown		116,572	116,572	116,637	116,570	0	3	0	3	0	116,572	0	0	0	771	05/15/2048	1.A
..3137FH-CC-5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000% 09/15/48		03/01/2024	Paydown		111,358	111,358	111,668	111,547	0	(189)	0	(189)	0	111,358	0	0	0	796	09/15/2048	1.A
..3137FH-HP-1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500% 05/15/48		03/01/2024	Paydown		42,306	42,306	42,749	42,710	0	(404)	0	(404)	0	42,306	0	0	0	258	05/15/2048	1.A
..3137FH-UC-5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500% 09/15/48		03/01/2024	Paydown		224,249	224,249	235,159	232,646	0	(8,397)	0	(8,397)	0	224,249	0	0	0	1,763	09/15/2048	1.A
..3137FJ-AJ-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		03/01/2024	Paydown		165,405	165,405	170,122	168,932	0	(3,527)	0	(3,527)	0	165,405	0	0	0	1,261	09/15/2048	1.A
..3137FK-2F-2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500% 12/15/48		03/01/2024	Paydown		261,537	261,537	265,684	264,381	0	(2,844)	0	(2,844)	0	261,537	0	0	0	2,018	12/15/2048	1.A
..3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		03/01/2024	Paydown		221,182	221,182	223,870	222,859	0	(1,677)	0	(1,677)	0	221,182	0	0	0	1,592	12/15/2048	1.A

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Other Than Current Year's Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..31396Y-F7-2	Federal Natl Mtg Assn REMIC 2008-29 CI ZA 4.500% 04/25/38		03/01/2024	Paydown		71,576	71,576	66,472	68,666	0	2,910	0	2,910	0	71,576	0	0	0	557	04/25/2038	1.A
..31397A-5L-3	Federal Home Ln Mtg Corp REMIC Ser 3209 CI CB 6.000% 08/15/36		03/01/2024	Paydown		7,522	7,522	7,621	7,547	0	(25)	0	(25)	0	7,522	0	0	0	76	08/15/2036	1.A
..31397A-GM-9	Federal Home Ln Mtg Corp REMIC Ser 3200 CI AY 5.500% 08/15/36		03/01/2024	Paydown		90,071	90,071	95,024	92,617	0	(2,547)	0	(2,547)	0	90,071	0	0	0	929	08/15/2036	1.A
..31397A-RM-7	Federal Home Ln Mtg Corp SERIES 3203 CLASS ZM 5.000% 08/15/36		03/01/2024	Paydown		59,822	59,822	58,525	59,074	0	748	0	748	0	59,822	0	0	0	492	08/15/2036	1.A
..31397F-L8-3	Federal Home Ln Mtg Corp REMIC Ser 3284 CI BZ 4.500% 03/15/37		03/01/2024	Paydown		90,550	90,550	84,256	87,532	0	3,018	0	3,018	0	90,550	0	0	0	665	03/15/2037	1.A
..31397N-5E-1	Federal Natl Mtg Assn REMIC Ser 2009-41 CI EL 4.000% 04/25/29		03/01/2024	Paydown		144,118	144,118	135,921	141,921	0	2,196	0	2,196	0	144,118	0	0	0	952	04/25/2029	1.A
..31397Q-WF-1	Federal Natl Mtg Assn REMIC Ser 2011-21 CI YB 4.000% 03/25/26		03/01/2024	Paydown		86,521	86,521	84,371	86,219	0	302	0	302	0	86,521	0	0	0	548	03/25/2026	1.A
..31397S-5N-0	Federal Natl Mtg Assn REMIC Ser 2011-43 CI B 3.500% 05/25/31		03/01/2024	Paydown		583,113	583,113	535,189	568,189	0	14,924	0	14,924	0	583,113	0	0	0	3,534	05/25/2031	1.A
..31397U-BB-4	Federal Natl Mtg Assn REMIC Ser 2011-38 CI CY 3.500% 05/25/31		03/01/2024	Paydown		522,486	522,486	478,728	508,462	0	14,024	0	14,024	0	522,486	0	0	0	3,373	05/25/2031	1.A
..31397U-JT-7	Federal Natl Mtg Assn REMIC Ser 2011-51 CI B 3.500% 06/25/31		03/01/2024	Paydown		423,665	423,665	387,521	412,927	0	10,738	0	10,738	0	423,665	0	0	0	2,440	06/25/2031	1.A
..31397W-UV-5	Federal Home Ln Mtg Corp REMIC Ser 3469 CI PE 5.000% 07/15/38		03/01/2024	Paydown		15,484	15,484	15,341	15,393	0	91	0	91	0	15,484	0	0	0	125	07/15/2038	1.A
..31398E-6W-9	Federal Home Ln Mtg Corp REMIC Ser 3544 CI BC 4.000% 06/15/24		03/01/2024	Paydown		87,990	87,990	85,433	87,752	0	238	0	238	0	87,990	0	0	0	549	06/15/2024	1.A
..31398G-M4-8	Federal Natl Mtg Assn REMIC Ser 2010-1 CI TD 5.000% 02/25/40		03/01/2024	Paydown		67,287	67,287	67,287	67,287	0	0	0	0	0	67,287	0	0	0	544	02/25/2040	1.A
..31398G-R4-3	Federal Natl Mtg Assn REMIC Ser 2010-1 CI NB 5.000% 02/25/40		03/01/2024	Paydown		103,328	103,328	103,974	103,395	0	(66)	0	(66)	0	103,328	0	0	0	832	02/25/2040	1.A
..31398J-U5-0	Federal Home Ln Mtg Corp REMIC Ser 3575 CI B 4.000% 09/15/24		03/01/2024	Paydown		53,784	53,784	51,330	53,567	0	217	0	217	0	53,784	0	0	0	354	09/15/2024	1.A
..31398M-G6-5	Federal Natl Mtg Assn REMIC Ser 2010-17 CI EB 4.500% 03/25/40		03/01/2024	Paydown		102,172	102,172	106,769	104,032	0	(1,860)	0	(1,860)	0	102,172	0	0	0	829	03/25/2040	1.A
..31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD 0.564% 12/25/40		03/25/2024	Paydown		0	0	75,775	59,310	0	(59,310)	0	(59,310)	0	0	0	0	0	346	12/25/2040	1.A
..31402C-PL-0	Federal Natl Mtg Assn 725027 5.000% 11/01/33		03/01/2024	Paydown		32,897	32,897	33,876	33,436	0	(539)	0	(539)	0	32,897	0	0	0	277	11/01/2033	1.A
..3140A1-A4-9	Fannie Mae DA0926 6.000% 09/01/53		03/01/2024	Paydown		6,890	6,890	6,891	6,891	0	(1)	0	(1)	0	6,890	0	0	0	69	09/01/2053	1.A
..3140HT-Z8-5	Fannie Mae BL2566 3.770% 05/01/49		03/01/2024	Paydown		55,208	55,208	55,222	55,208	0	(14)	0	(14)	0	55,208	0	0	0	365	05/01/2049	1.A
..3140HU-AE-6	Fannie Mae BL2704 4.300% 06/01/49		03/01/2024	Paydown		12,795	12,795	13,123	13,078	0	(283)	0	(283)	0	12,795	0	0	0	92	06/01/2049	1.A
..3140HI-BB-4	Fannie Mae BL4562 2.930% 10/01/49		03/01/2024	Paydown		17,021	17,021	17,457	17,399	0	(379)	0	(379)	0	17,021	0	0	0	87	10/01/2049	1.A
..3140JC-FW-9	Fannie Mae FN BM7380 6.000% 11/01/53		03/01/2024	Paydown		21,010	21,010	21,033	21,010	0	(23)	0	(23)	0	21,010	0	0	0	105	11/01/2053	1.A
..3140MM-Z5-0	Fannie Mae BV7963 5.500% 07/01/52		03/01/2024	Paydown		8,053	8,053	7,949	7,951	0	102	0	102	0	8,053	0	0	0	74	07/01/2052	1.A
..3140N2-VF-5	Fannie Mae BW9613 6.000% 06/01/53		03/01/2024	Paydown		74,096	74,096	74,397	74,391	0	(294)	0	(294)	0	74,096	0	0	0	1,047	06/01/2053	1.A
..3140N2-XJ-5	Fannie Mae BW9680 6.500% 07/01/53		03/01/2024	Paydown		175,341	175,341	176,409	176,389	0	(1,048)	0	(1,048)	0	175,341	0	0	0	2,795	07/01/2053	1.A
..3140N2-YK-2	Fannie Mae BW9681 6.000% 07/01/53		03/01/2024	Paydown		5,738	5,738	5,771	5,770	0	(32)	0	(32)	0	5,738	0	0	0	58	07/01/2053	1.A
..3140N7-TH-3	Fannie Mae BX3251 6.000% 01/01/53		03/01/2024	Paydown		8,971	8,971	8,983	8,982	0	(11)	0	(11)	0	8,971	0	0	0	90	01/01/2053	1.A
..3140N8-TJ-1	Fannie Mae BX4496 7.000% 10/01/53		03/01/2024	Paydown		1,099,994	1,099,994	1,104,463	1,104,421	0	(4,426)	0	(4,426)	0	1,099,994	0	0	0	19,153	10/01/2053	1.A
..3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		03/01/2024	Paydown		14,704	14,704	14,826	14,824	0	(119)	0	(119)	0	14,704	0	0	0	147	05/01/2053	1.A
..3140NL-5M-7	Fannie Mae BY4451 6.000% 06/01/53		03/01/2024	Paydown		7,070	7,070	7,132	7,131	0	(60)	0	(60)	0	7,070	0	0	0	71	06/01/2053	1.A
..3140NS-FJ-8	Fannie Mae BY9168 6.000% 09/01/53		03/01/2024	Paydown		34,328	34,328	34,365	34,365	0	(37)	0	(37)	0	34,328	0	0	0	408	09/01/2053	1.A



STATEMENT AS OF MARCH 31, 2024 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
..31419K-KE-4	Fannie Mae AE8392 3.500% 11/01/40		03/01/2024	Paydown		133,411	133,411	132,721	132,833	0	578	0	578	0	133,411	0	0	0	629	11/01/2040	1.A
..31419L-XJ-7	Fannie Mae AE9680 4.000% 12/01/40		03/01/2024	Paydown		37,055	37,055	36,082	36,219	0	836	0	836	0	37,055	0	0	0	248	12/01/2040	1.A
..35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.311% 10/25/52		03/25/2024	Paydown		15,707	15,707	17,170	17,011	0	(1,304)	0	(1,304)	0	15,707	0	0	0	107	10/25/2052	1.B
..57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY 4.621% 12/01/38		02/01/2024	Redemption	100.0000	160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	1,232	12/01/2038	1.C FE
..60416T-RF-7	MINNESOTA ST HSG FIN AGY 3.744% 01/01/29		02/01/2024	Redemption	100.0000	5,000	5,000	4,685	4,703	0	5	0	5	0	4,708	0	292	292	109	01/01/2029	1.B FE
..650035-TD-0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/39		03/15/2024	Redemption	100.0000	110,000	110,000	113,422	113,154	0	(113)	0	(113)	0	113,041	0	(3,041)	(3,041)	3,174	03/15/2039	1.B FE
..69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		01/15/2024	Redemption	100.0000	128,558	128,558	128,558	128,558	0	0	0	0	0	128,558	0	0	0	2,562	07/15/2048	1.E FE
..911760-TN-6	US Dept Veterans Affairs REMIC Ser 2003-2 CI IO 0.440% 05/15/33		03/01/2024	Paydown		0	0	15,426	8,876	0	(8,876)	0	(8,876)	0	0	0	0	0	300	05/15/2033	1.A
..91412G-DZ-5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/45		03/27/2024	Call	104.2802	2,278,522	2,185,000	2,840,959	2,668,272	0	(6,631)	0	(6,631)	0	2,661,641	0	(476,641)	(476,641)	141,159	05/15/2045	1.D FE
<b>0909999999 Subtotal - Bonds - U.S. Special Revenues</b>						<b>23,605,330</b>	<b>23,511,808</b>	<b>23,982,989</b>	<b>24,011,433</b>	<b>0</b>	<b>(41,263)</b>	<b>0</b>	<b>(41,263)</b>	<b>0</b>	<b>23,991,198</b>	<b>0</b>	<b>(479,390)</b>	<b>(479,390)</b>	<b>312,613</b>	<b>XXX</b>	<b>XXX</b>
..00039G-AA-7	A&D Mortgage Trust ADMT 2024-NQMT A1 6.195% 02/25/69		03/01/2024	Paydown		223,219	223,219	223,218	0	0	1	0	1	0	223,219	0	0	0	1,586	02/25/2069	1.A FE
..00111N-AA-3	Achieve Mortgage SERIES 2023HE2 CLASS A 7.500% 10/25/38		03/25/2024	Paydown		87,039	87,039	86,880	86,882	0	156	0	156	0	87,039	0	0	0	1,065	10/25/2038	1.A FE
..00176@-AA-4	AMF Florence 3.210% 12/31/35		03/31/2024	Redemption	100.0000	32,510	32,510	32,510	32,510	0	0	0	0	0	32,510	0	0	0	261	12/31/2035	2.B PL
..00249F-AA-5	A&D Mortgage Trust SERIES 2023NQMT3 CLASS A1 6.733% 07/25/68		03/01/2024	Paydown		403,832	403,832	401,939	401,946	0	1,886	0	1,886	0	403,832	0	0	0	5,154	07/25/2068	1.A FE
..00287Y-CB-3	ABBVIE INC 4.250% 11/21/49		03/18/2024	Western Asset Redemption	100.0000	85,518	100,000	84,885	85,041	0	59	0	59	0	85,100	0	418	418	1,405	11/21/2049	1.G FE
..00800*-AD-4	ADV CAP GROW NJ 0.000% 03/01/28		03/01/2024	Redemption		301,153	301,153	233,383	265,489	0	2,660	0	2,660	0	268,149	0	33,004	33,004	5,887	03/01/2028	1.F FE
..008252-AM-0	Affiliated Managers Grp Inc 4.250% 02/15/24		02/15/2024	Maturity		12,300,000	12,300,000	12,388,346	12,301,321	0	(1,321)	0	(1,321)	0	12,300,000	0	0	0	0	02/15/2024	1.G FE
..00834K-AA-5	Affirm Inc AFFRM 2023-X1 A 7.110% 11/15/28		03/15/2024	Paydown		1,774,461	1,774,461	1,779,451	1,779,051	0	(4,591)	0	(4,591)	0	1,774,461	0	0	0	29,611	11/15/2028	1.A FE
..009098-A*-5	AMAZON CARGO CTL 4.494% 11/10/39		03/10/2024	Redemption	100.0000	60,060	60,060	60,060	60,060	0	0	0	0	0	60,060	0	0	0	450	11/10/2039	1.E
..01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27		02/15/2024	Redemption	100.0000	342,949	342,949	349,455	346,762	0	(145)	0	(145)	0	346,617	0	(3,668)	(3,668)	8,231	08/15/2027	1.G FE
..01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		03/31/2024	Redemption		152,966	152,966	152,966	152,966	0	0	0	0	0	152,966	0	0	0	1,786	06/30/2033	2.C PL
..01400E-AE-3	ALCON FINANCE CORP 5.375% 12/06/32		03/18/2024	Western Asset		2,996,220	3,000,000	2,983,740	2,985,095	0	284	0	284	0	2,985,379	0	10,842	10,842	46,583	12/06/2032	2.B FE
..02209S-AS-2	Altria Group Inc 4.000% 01/31/24		01/31/2024	Maturity		500,000	500,000	500,280	500,005	0	(5)	0	(5)	0	500,000	0	0	0	10,000	01/31/2024	2.B FE
..023761-AA-7	AMER AIRLINE 17-1A PTT 3.650% 08/15/30		02/15/2024	Redemption	100.0000	285,000	285,000	283,652	284,074	0	34	0	34	0	284,108	0	892	892	5,201	08/15/2030	1.F FE
..02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		02/15/2024	Redemption	100.0000	67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	1,680	08/15/2026	3.A FE
..02379K-AA-2	AMER AIRLINE 21-1A EETC 2.875% 07/11/34		01/11/2024	American Credit		80,435	80,435	80,435	80,435	0	0	0	0	0	80,435	0	0	0	1,156	07/11/2034	1.F FE
..02528B-AE-4	American Credit Acceptance Re SERIES 20211 CLASS C 0.830% 03/15/27		01/13/2024	Paydown		40,162	40,162	39,522	40,116	0	47	0	47	0	40,162	0	0	0	28	03/15/2027	1.A FE
..025337-AK-7	AMERICAN ELECTRIC POWER 2.031% 03/15/24		03/15/2024	Maturity		2,000,000	2,000,000	2,017,900	2,001,681	0	(1,681)	0	(1,681)	0	2,000,000	0	0	0	20,310	03/15/2024	2.C FE

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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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
..03464E-AA-0	Angel Oak Mortgage Trust SERIES 20214 CLASS A1 1.035% 01/20/65		03/01/2024	Paydown		116,044	116,044	93,960	94,018	0	22,026	0	22,026	0	116,044	0	0	0	181	01/20/2065	1.A
..03464P-AA-5	Angel Oak Mortgage Trust SERIES 20222 CLASS A1 3.353% 01/25/67		03/01/2024	Paydown		17,613	17,613	15,028	15,070	0	2,544	0	2,544	0	17,613	0	0	0	90	01/25/2067	1.A FE
..03465C-AA-3	Angel Oak Mortgage Trust AOMT 2021-1 A1 0.909% 01/25/66		03/01/2024	Paydown		129,140	129,140	109,028	109,083	0	20,057	0	20,057	0	129,140	0	0	0	155	01/25/2066	1.A FE
..03465K-AA-5	Angel Oak Mortgage Trust SERIES 20224 CLASS A1 4.650% 05/25/67		03/01/2024	Paydown		167,118	167,118	164,128	0	0	2,990	0	2,990	0	167,118	0	0	0	857	05/25/2067	1.A FE
..03465W-AA-9	Angel Oak Mortgage Trust LLC AOMT 2023-1 A1 4.750% 09/26/67		03/01/2024	Paydown		119,196	119,196	116,812	0	0	2,384	0	2,384	0	119,196	0	0	0	742	09/26/2067	1.A FE
..034942-AA-0	Angel Oak Mortgage Trust AOMT 2024-2 A1 5.985% 01/25/69		03/01/2024	Paydown		113,216	113,216	113,214	0	0	2	0	2	0	113,216	0	0	0	940	01/25/2069	1.A FE
..03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		03/15/2024	Blackrock		2,511,591	2,650,000	2,568,140	2,569,455	0	418	0	418	0	2,569,873	0	(58,282)	(58,282)	82,238	02/01/2046	1.G FE
..038779-AB-0	Arbys Funding LLC SERIES 20201A CLASS A2 3.237% 07/30/50		01/30/2024	Paydown		18,138	18,138	18,295	18,279	0	(142)	0	(142)	0	18,138	0	0	0	147	07/30/2050	2.C FE
..04774#-AA-0	ATLANTA FALCONS Series A 3.590% 09/01/42		03/01/2024	Redemption 100.0000		92,978	92,978	92,978	92,978	0	0	0	0	0	92,978	0	0	0	1,669	09/01/2042	2.B PL
..04774#-AB-8	ATLANTA FALCONS Series B 3.590% 09/01/42		03/01/2024	Redemption 100.0000		61,985	61,985	61,985	61,985	0	0	0	0	0	61,985	0	0	0	1,113	09/01/2042	2.B PL
..05565E-BS-3	BMW US Capital 2.550% 04/01/31		03/15/2024	Blackrock		2,568,030	3,000,000	2,519,130	2,561,668	0	10,729	0	10,729	0	2,572,397	0	(4,367)	(4,367)	35,700	04/01/2031	1.F FE
..05590#-AA-9	BP HOUSTON HO 2017 CTL Pass Through Trust 3.540% 11/15/32		03/15/2024	Redemption 100.0000		114,762	114,762	114,762	114,762	0	0	0	0	0	114,762	0	0	0	678	11/15/2032	1.F
..05608U-AA-6	BX Trust SERIES 2022GPA CLASS A 7.491% 10/15/39		01/15/2024	Paydown		7,691	7,691	7,662	7,668	0	22	0	22	0	7,691	0	0	0	50	10/15/2039	1.A
..059472-AB-6	Banc of America Funding Corpo SERIES 2011R2 CLASS 1A2 3.444% 01/26/37		03/01/2024	Paydown		7,452	7,619	7,019	7,067	0	3	0	3	0	7,070	0	383	383	44	01/26/2037	1.A FM
..07123#-AA-1	BATON ROUGE 4.320% 11/15/37		03/15/2024	Redemption 100.0000		25,412	25,412	25,412	25,412	0	0	0	0	0	25,412	0	0	0	183	11/15/2037	1.G
..071813-CP-2	Baxter International Inc 2.272% 12/01/28		03/18/2024	Blackrock		525,852	600,000	513,360	518,850	0	3,142	0	3,142	0	521,992	0	3,860	3,860	4,127	12/01/2028	2.C FE
..071813-CS-6	Baxter International Inc 2.539% 02/01/32		03/18/2024	Blackrock		2,457,690	3,000,000	2,418,810	2,451,352	0	11,845	0	11,845	0	2,463,197	0	(5,507)	(5,507)	48,453	02/01/2032	2.C FE
..10112R-AW-4	BOSTON PROPERTIES LP 3.800% 02/01/24		02/01/2024	Maturity		3,000,000	3,000,000	2,946,960	2,999,490	0	510	0	510	0	3,000,000	0	0	0	57,000	02/01/2024	2.B FE
..10569E-AA-9	BRAVO Residential Funding Tru SERIES 2021NQM2 CLASS A1 0.970% 03/25/60		03/01/2024	Paydown		95,481	95,481	88,569	88,669	0	6,812	0	6,812	0	95,481	0	0	0	199	03/25/2060	1.A FE
..10569H-AA-2	BRAVO Residential Funding Tru SERIES 2023NQM7 CLASS A1 7.130% 09/25/63		03/01/2024	Paydown		149,500	149,500	149,499	149,502	0	(2)	0	(2)	0	149,500	0	0	0	1,974	09/25/2063	1.A FE
..10569K-AA-5	BRAVO Residential Funding Tru BRAVO 2024-NQM2 A1 6.285% 02/25/64		03/01/2024	Paydown		6,076	6,076	6,076	0	0	0	0	0	0	6,076	0	0	0	32	02/25/2064	1.A FE
..10570F-AA-3	BRAVO Residential Funding Tru SERIES 2024NQM1 CLASS A1 5.943% 12/01/63		03/01/2024	Paydown		63,315	63,315	63,314	0	0	1	0	1	0	63,315	0	0	0	531	12/01/2063	1.A FE
..10638C-AA-0	Brean Asset Backed Securities SERIES 2021RM1 CLASS A 1.400% 10/25/63		01/25/2024	Paydown		87	87	75	0	0	11	0	11	0	87	0	0	0	0	10/25/2063	1.A
..10638C-AA-0	Brean Asset Backed Securities SERIES 2021RM1 CLASS A 1.400% 10/25/63		02/25/2024	Paydown		840	840	730	0	0	110	0	110	0	840	0	0	0	2	10/25/2063	1.A FE
..10638C-AA-0	Brean Asset Backed Securities SERIES 2021RM1 CLASS A 1.400% 10/25/63		01/25/2024	Paydown		87	87	75	0	0	11	0	11	0	87	0	0	0	0	10/25/2063	1.A
..10638C-AA-0	Brean Asset Backed Securities SERIES 2021RM1 CLASS A 1.400% 10/25/63		02/25/2024	Paydown		840	840	730	0	0	110	0	110	0	840	0	0	0	2	10/25/2063	1.A FE
..110122-DC-9	Bristol-Myers Squibb Co 3.875% 08/15/25		02/05/2024	FTN Financial Capital Markets		1,547,116	1,574,000	1,565,667	1,571,130	0	171	0	171	0	1,571,301	0	(24,185)	(24,185)	29,141	08/15/2025	1.F FE
..11042C-AA-8	BRITISH AIR 21-1 A PPT 2.900% 03/15/35		03/15/2024	Redemption 100.0000		30,388	30,388	30,388	30,388	0	0	0	0	0	30,388	0	0	0	220	03/15/2035	1.E FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/33		03/20/2024	Redemption 100.0000		63,342	63,342	62,773	63,001	0	19	0	19	0	63,020	0	322	322	602	03/20/2033	1.0 FE
..11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		03/15/2024	Redemption 100.0000		70,281	70,281	71,561	71,135	0	(37)	0	(37)	0	71,098	0	(817)	(817)	580	12/15/2032	1.E FE
..11135F-BD-2	BROADCOM INC 5.000% 04/15/30		03/18/2024	Various		8,981,510	9,000,000	8,959,950	8,972,653	0	796	0	796	0	8,973,449	0	8,061	8,061	193,194	04/15/2030	2.C FE
..11135F-BR-1	BROADCOM INC 4.000% 04/15/29		03/18/2024	Blackrock		1,042,316	1,100,000	1,020,426	1,026,739	0	2,591	0	2,591	0	1,029,329	0	12,987	12,987	18,944	04/15/2029	2.C FE
..12510H-AC-4	Capital Automotive Reit SERIES 20201A CLASS A3 3.250% 02/15/50		03/15/2024	Paydown		5,932	5,932	5,928	5,928	0	4	0	4	0	5,932	0	0	0	32	02/15/2050	1.A FE
..12510H-AE-0	Capital Automotive Reit SERIES 20201A CLASS A5 3.480% 02/15/50		03/15/2024	Paydown		1,250	1,250	1,249	1,250	0	0	0	0	0	1,250	0	0	0	7	02/15/2050	1.E FE
..12510H-AS-9	Capital Automotive Reit SERIES 20231A CLASS A1 5.750% 09/15/53		03/15/2024	Paydown		10,000	10,000	9,734	9,749	0	251	0	251	0	10,000	0	0	0	96	09/15/2053	1.A FE
..125523-CL-2	CIGNA GROUP/THE 2.400% 03/15/30		02/22/2024	Call 83.6320		144,683	173,000	149,663	151,857	0	419	0	419	0	152,276	0	0	0	(5,102)	03/15/2030	2.A FE
..125896-BM-1	CMS Energy 3.875% 03/01/24		01/29/2024	Various		7,000,000	7,000,000	6,994,820	6,999,899	0	47	0	47	0	6,999,946	0	54	54	111,514	03/01/2024	2.B FE
..12591T-AG-1	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 4.198% 04/10/47		01/31/2024	Morgan Stanley DID		5,927,483	5,938,850	6,502,720	5,946,308	0	(6,439)	0	(6,439)	0	5,939,868	0	(12,385)	(12,385)	41,552	04/10/2047	1.A
..12591T-AG-1	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 4.198% 04/10/47		03/12/2024	Call 100.0000		245,339	245,339	269,835	245,681	0	(342)	0	(342)	0	245,339	0	0	0	2,575	04/10/2047	1.A
..12591T-AG-1	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 4.198% 04/10/47		02/01/2024	Paydown		1,918,811	1,918,811	2,108,853	1,921,442	0	(2,632)	0	(2,632)	0	1,918,811	0	0	0	12,001	04/10/2047	1.A
..12647G-BF-4	CREDIT SUISSE MORTGAGE TRUST SERIES 20131VR4 CLASS A2 3.000% 07/25/43		03/01/2024	Paydown		19,045	19,045	19,057	19,027	0	18	0	18	0	19,045	0	0	0	95	07/25/2043	1.A
..12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		03/01/2024	Paydown		13,337	13,337	13,571	13,403	0	(65)	0	(65)	0	13,337	0	0	0	104	02/25/2045	1.A
..12655V-AB-0	Credit Suisse Mortgage Trust SERIES 2019NQM1 CLASS A2 3.860% 10/25/59		03/01/2024	Paydown		20,904	20,904	20,174	0	0	730	0	730	0	20,904	0	0	0	99	10/25/2059	1.A
..12659P-AA-1	Credit Suisse Mortgage Trust SERIES 2021NQM4 CLASS A1 1.101% 05/25/66		03/01/2024	Paydown		122,914	122,914	97,361	98,243	0	24,671	0	24,671	0	122,914	0	0	0	210	05/25/2066	1.A FE
..12662K-AA-7	Credit Suisse Mortgage Trust SERIES 2021NQM6 CLASS A1 1.174% 07/25/66		03/01/2024	Paydown		99,160	99,160	75,656	76,131	0	23,029	0	23,029	0	99,160	0	0	0	165	07/25/2066	1.A FE
..126650-DU-1	CVS Health Corp 5.250% 02/21/33		03/18/2024	Western Asset		158,714	160,000	159,655	159,684	0	6	0	6	0	159,690	0	(976)	(976)	4,877	02/21/2033	2.B FE
..12668B-NA-7	Countrywide Alternative Loan SERIES 20065T2 CLASS A7 6.000% 04/25/36		03/01/2024	Paydown		59	8,609	5,343	5,670	0	0	0	0	0	5,670	0	(5,612)	(5,612)	13	04/25/2036	5.A FM
..127188-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		03/15/2024	Redemption 100.0000		23,625	23,625	23,625	23,625	0	0	0	0	0	23,625	0	0	0	131	03/31/2044	1.E
..127228-AA-8	CGA CAPITAL 3.664% 12/31/52		03/10/2024	Redemption 100.0000		151	151	151	151	0	0	0	0	0	151	0	0	0	1	12/31/2052	2.A
..14310Q-AA-6	Carlyle GMS Finance MM CLO LLC SERIES 20151A CLASS A1R 7.121% 10/15/31		01/17/2024	Paydown		37,563	37,563	37,000	37,231	0	332	0	332	0	37,563	0	0	0	692	10/15/2031	1.A FE
..14314D-AA-1	CARLYLE FINANCE SUB LLC 3.500% 09/19/29		03/21/2024	ATHENE		921,540	1,000,000	998,410	999,024	0	36	0	36	0	999,060	0	(77,520)	(77,520)	18,083	09/19/2029	1.G FE
..14687G-AA-3	Carvana Auto Receivables Trus SERIES 2021N3 CLASS A1 0.350% 06/12/28		02/10/2024	Paydown		269,320	269,320	260,515	268,476	0	844	0	844	0	269,320	0	0	0	112	06/12/2028	1.A FE
..16159P-AD-1	Chase Mortgage Finance Corpor SERIES 20231 CLASS A2 6.000% 06/25/54		03/01/2024	Paydown		195,001	195,001	191,923	191,936	0	3,065	0	3,065	0	195,001	0	0	0	2,267	06/25/2054	1.A
..16160D-AB-9	Chase Mortgage Finance Corpor CHASE 2024-1 A3 6.000% 01/25/55		03/01/2024	Paydown		289,842	289,842	288,846	0	0	996	0	996	0	289,842	0	0	0	2,254	01/25/2055	1.A FE
..161929-AB-0	Chase Mortgage Finance Corpor CHASE 2024-2 A3 6.000% 02/28/54		03/01/2024	Paydown		330,314	330,314	326,804	0	0	3,510	0	3,510	0	330,314	0	0	0	1,652	02/28/2054	1.A FE
..17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 443 2.427 5.848% 02/10/51		03/01/2024	Paydown		127,754	127,754	125,119	125,982	0	1,772	0	1,772	0	127,754	0	0	0	1,224	02/10/2051	1.A FM
..19688T-AA-3	COLT Funding LLC COLT 2024-1 A1 5.835% 02/25/69		03/01/2024	Paydown		338,944	338,944	338,940	0	0	4	0	4	0	338,944	0	0	0	2,699	02/25/2069	1.A FE

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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
..209111-GE-7	Consolidated Edison 5.200% 03/01/33		03/18/2024	Western Asset		2,013,400	2,000,000	2,004,430	2,004,446	0	(53)	0	(53)	0	2,004,393	0	9,007	9,007	57,489	03/01/2033	1.6 FE
..21038P-BP-2	Constellation Brands Inc 4.900% 05/01/33		03/18/2024	Blackrock Redemption 100.0000		1,946,880	2,000,000	1,991,920	1,992,365	0	141	0	141	0	1,992,505	0	(45,625)	(45,625)	37,839	05/01/2033	2.C FE
..22160@-AA-6	COSTCO 3.910% 06/20/43		03/20/2024			45,900	45,900	45,900	45,900	0	0	0	0	0	45,900	0	0	0	299	06/20/2043	1.E
..224092-AA-4	CP EF Asset Securitization LLC SERIES 20231A CLASS A 7.480% 03/15/32		03/15/2024	Paydown		289,408	289,408	287,973	288,088	0	1,320	0	1,320	0	289,408	0	0	0	3,792	03/15/2032	1.C FE
..22541S-RR-1	CSFB 2004-AR7 4A1 2004-AR7 5.358% 11/25/34		03/01/2024	Paydown		34,484	34,484	34,591	34,541	0	(57)	0	(57)	0	34,484	0	0	0	375	11/25/2034	1.A FM
..22757A-AA-4	Cross Mortgage Trust SERIES 2024H1 CLASS A1 6.085% 12/25/68		03/01/2024	Paydown		80,009	80,009	80,008	0	0	0	0	0	0	80,009	0	0	0	748	12/25/2068	1.A FE
..233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A21 4.030% 11/20/47		02/20/2024	Paydown		31,295	31,295	31,241	31,248	0	47	0	47	0	31,295	0	0	0	315	11/20/2047	2.B FE
..233046-AK-7	DB Master Finance LLC SERIES 20191A CLASS A211 4.021% 05/20/49		02/20/2024	Paydown		15,525	15,525	15,820	15,795	0	(270)	0	(270)	0	15,525	0	0	0	156	05/20/2049	2.B FE
..233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		02/20/2024	Paydown		9,850	9,850	9,012	9,079	0	771	0	771	0	9,850	0	0	0	107	05/20/2049	2.B FE
..233046-AQ-4	DB Master Finance LLC SERIES 20211A CLASS A211 2.493% 11/20/51		02/20/2024	Paydown		8,618	8,618	7,133	7,438	0	1,180	0	1,180	0	8,618	0	0	0	54	11/20/2051	2.B FE
..233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		02/20/2024	Paydown		20,288	20,288	16,162	16,434	0	3,854	0	3,854	0	20,288	0	0	0	142	11/20/2051	2.B FE
..23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		03/15/2024	Paydown		478,940	478,940	480,587	479,877	0	(937)	0	(937)	0	478,940	0	0	0	4,747	10/15/2026	1.A FE
..24703T-AD-8	DELL INT LLC/EMC CORP 6.020% 06/15/26		03/14/2024	Various		1,889,196	1,858,000	1,936,348	1,896,846	0	(3,349)	0	(3,349)	0	1,893,497	0	(35,497)	(35,497)	60,402	06/15/2026	2.B FE
..251563-FB-3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1 5.011% 06/25/34		03/01/2024	Paydown		10,177	10,177	9,573	9,812	0	365	0	365	0	10,177	0	0	0	85	06/25/2034	1.A FM
..254687-DR-4	Walt Disney Co 7.280% 06/30/28		02/06/2024	MarketAxess Redemption 100.0000		9,563,253	8,735,000	10,229,970	9,543,555	0	(16,900)	0	(16,900)	0	9,526,655	0	36,597	36,597	67,124	06/30/2028	1.G FE
..25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 05/28/39		03/28/2024	Redemption 100.0000		261,714	261,714	261,714	261,714	0	0	0	0	0	261,714	0	0	0	2,556	05/28/2039	2.B FE
..25654A-AA-0	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2024			603,103	603,103	603,103	603,103	0	0	0	0	0	603,103	0	0	0	34,136	03/31/2030	1.G PL
..25755T-AE-0	Dominos Pizza Master Issuer L SERIES 20151A CLASS A211 4.474% 10/25/45		01/25/2024	Paydown		3,250	3,250	3,105	3,156	0	94	0	94	0	3,250	0	0	0	36	10/25/2045	2.A FE
..25755T-AH-3	Dominos Pizza Master Issuer L SERIES 20171A CLASS A23 4.118% 07/25/47		01/25/2024	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	193	07/25/2047	2.A FE
..25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.116% 07/25/48		01/25/2024	Paydown		11,875	11,875	11,369	11,529	0	346	0	346	0	11,875	0	0	0	122	07/25/2048	2.A FE
..25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A21 4.328% 07/25/48		01/25/2024	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	189	07/25/2048	2.A FE
..25755T-AL-4	Dominos Pizza Master Issuer L SERIES 20191A CLASS A2 3.668% 10/25/49		01/25/2024	Paydown		22,963	22,963	20,756	20,982	0	1,980	0	1,980	0	22,963	0	0	0	211	10/25/2049	2.A FE
..25755T-AN-0	Dominos Pizza Master Issuer L SERIES 20211A CLASS A21 2.662% 04/25/51		01/25/2024	Paydown		8,500	8,500	7,091	7,311	0	1,189	0	1,189	0	8,500	0	0	0	57	04/25/2051	2.A FE
..25755T-AP-5	Dominos Pizza Master Issuer L SERIES 20211A CLASS A211 3.151% 04/25/51		01/25/2024	Paydown		4,125	4,125	3,424	3,477	0	648	0	648	0	4,125	0	0	0	33	04/25/2051	2.A FE
..26210E-AB-3	Drive Auto Receivables Trust SERIES 20211 CLASS C 1.020% 06/15/27		03/15/2024	Paydown		444,202	444,202	435,734	441,655	0	2,547	0	2,547	0	444,202	0	0	0	756	06/15/2027	1.A FE
..26875P-AU-5	EOG Resources Inc 4.375% 04/15/30		03/18/2024	Western Asset		97,196	100,000	100,621	100,563	0	(18)	0	(18)	0	100,545	0	(3,349)	(3,349)	1,884	04/15/2030	1.G FE
..26884T-AW-2	ERAC USA FINANCE COMPANY 4.900% 05/01/33		03/18/2024	Blackrock Redemption 100.0000		533,995	550,000	531,135	531,893	0	331	0	331	0	532,024	0	1,971	1,971	10,406	05/01/2033	1.G FE
..27004@-AA-5	EAGLES STADIUM INC Series A No. RA-17 4.580% 01/15/39		01/15/2024			228,811	228,811	228,811	228,811	0	0	0	0	0	228,811	0	0	0	5,240	01/15/2039	2.A PL
..278062-AD-6	Eaton Corp 4.000% 11/02/32		03/18/2024	Blackrock		6,647,532	7,100,000	6,586,464	6,607,198	0	9,603	0	9,603	0	6,616,802	0	30,731	30,731	108,222	11/02/2032	1.G FE
..293791-AF-6	Enterprise Products Oper 6.875% 03/01/33		03/15/2024	Blackrock		528,632	475,000	547,153	530,983	0	(1,022)	0	(1,022)	0	529,961	0	(1,328)	(1,328)	17,961	03/01/2033	1.G FE

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										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
..29379V-BW-2	Enterprise Products Oper 4.200% 01/31/50 .		03/18/2024	Western Asset		415,475	500,000	414,685	415,678	0	324	0	324	0	416,002	0	(527)	(527)	13,417	01/31/2050	1.G FE
..30165J-AE-6	Exeter Automobile Receivables EART 2021-4A C 1.460% 10/15/27		03/15/2024	Paydown		1,061,739	1,061,739	1,037,643	1,040,098	0	21,641	0	21,641	0	1,061,739	0	0	0	2,736	10/15/2027	1.A FE
..302455-AA-8	FIGRE Trust SERIES 2023HE1 CLASS A 5.850% 03/25/53		03/25/2024	Paydown		207,601	207,601	204,616	204,643	0	2,958	0	2,958	0	207,601	0	0	0	1,889	03/25/2053	1.A FE
..31620M-BY-1	Fidelity National Information 5.100% 07/15/32		03/18/2024	Blackrock		1,645,475	1,660,000	1,628,012	1,629,848	0	612	0	612	0	1,630,459	0	15,016	15,016	57,616	07/15/2032	2.B FE
..32051D-3J-9	First Horizon Asset Sec Inc SERIES 2004-AA1 A3 6.900% 06/25/34		03/01/2024	Paydown		68,724	68,724	66,275	66,641	0	2,083	0	2,083	0	68,724	0	0	0	797	06/25/2034	1.A FM
..33843F-AE-8	Flagship Credit Auto Trust SERIES 20201 CLASS C 2.240% 01/15/26		02/15/2024	Paydown		42,596	42,596	42,027	42,495	0	101	0	101	0	42,596	0	0	0	95	01/15/2026	1.A FE
..33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26		03/15/2024	Paydown		147,057	147,057	147,563	147,322	0	(265)	0	(265)	0	147,057	0	0	0	1,508	09/15/2026	1.A FE
..34533G-AF-6	Ford Credit Auto Owner Trust SERIES 2020B CLASS B 1.190% 01/15/26		03/12/2024	Call 100.0000 Redemption 100.0000		1,750,000	1,750,000	1,689,229	1,718,823	0	9,168	0	9,168	0	1,727,991	0	22,009	22,009	5,206	01/15/2026	1.A FE
..34860G-A9-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50 . GCAT SERIES 2020QM2 CLASS A1 1.555% 04/25/65		03/15/2024	Paydown		80,000	80,000	96,400	94,462	0	(131)	0	(131)	0	94,332	0	(14,332)	(14,332)	2,430	03/15/2050	1.C FE
..36166R-AA-2	GCAT SERIES 2023QM2 CLASS A1 5.837% 11/25/67		03/01/2024	Paydown		23,741	23,741	23,359	23,388	0	353	0	353	0	23,741	0	0	0	220	11/25/2067	1.A
..36260H-AA-3	GSFP Portfolio 2 3.100% 06/29/46		03/31/2024	Paydown		35,332	35,332	35,332	35,332	0	0	0	0	0	35,332	0	0	0	274	06/29/2046	2.C PL
..36267V-AH-6	GE HEALTHCARE HLDG LLC 5.857% 03/15/30		03/18/2024	Western Asset		827,688	800,000	820,576	819,148	0	(582)	0	(582)	0	818,566	0	9,122	9,122	24,079	03/15/2030	2.B FE
..36268A-AG-3	GS Mortgage-Backed Securities SERIES 2023PJ5 CLASS A4 6.500% 02/25/54		03/01/2024	Paydown		49,498	49,498	48,369	48,386	0	1,112	0	1,112	0	49,498	0	0	0	562	02/25/2054	1.A
..36268V-AD-4	GS Mortgage-Backed Securities GSMB5 2024-PJ1 A3 6.000% 06/25/54		03/01/2024	Paydown		326,926	326,926	326,313	0	0	613	0	613	0	326,926	0	0	0	2,320	06/25/2054	1.A FE
..36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54		03/01/2024	Paydown		297,575	297,575	291,762	291,867	0	5,707	0	5,707	0	297,575	0	0	0	3,060	01/25/2054	1.A
..36293B-AG-7	GS Mortgage-Backed Securities SERIES 2023PJ2 CLASS A4 5.500% 05/25/53		03/01/2024	Paydown		124,813	124,813	117,285	117,431	0	7,382	0	7,382	0	124,813	0	0	0	789	05/25/2053	1.A
..36804P-AF-3	GATX Financial 144A 5.697% 01/02/25		01/02/2024	Redemption 100.0000		52,180	52,180	52,180	52,180	0	0	0	0	0	52,180	0	0	0	1,486	01/02/2025	2.B FE
..36877*-AA-2	GENCONN ENRGY LLC No. R-28 4.730% 07/25/41		01/15/2024	Redemption 100.0000		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	6,802	07/25/2041	1.G PL
..38217K-AA-2	Goodgreen Trust SERIES 20161A CLASS A 3.230% 10/15/52		03/15/2024	Paydown		12,030	12,030	11,254	11,339	0	691	0	691	0	12,030	0	0	0	54	10/15/2052	1.A FE
..38217T-AA-3	Goodgreen Trust SERIES 20201A CLASS A 2.630% 04/15/55		03/15/2024	Paydown		10,895	10,895	10,889	10,890	0	5	0	5	0	10,895	0	0	0	46	04/15/2055	1.A FE
..38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		03/15/2024	Paydown		10,444	10,444	10,463	10,462	0	(18)	0	(18)	0	10,444	0	0	0	55	04/15/2055	1.C FE
..38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		03/15/2024	Paydown		15,621	15,621	15,614	15,614	0	7	0	7	0	15,621	0	0	0	94	10/15/2052	1.A FE
..38218E-AA-5	Goodgreen Trust SERIES 20192A CLASS A 2.760% 04/15/55		03/15/2024	Paydown		13,415	13,415	11,282	11,377	0	2,038	0	2,038	0	13,415	0	0	0	67	04/15/2055	1.A FE
..38218J-AA-4	Goodgreen Trust SERIES 20221A CLASS A 3.840% 10/15/56		03/15/2024	Paydown		69,056	69,056	69,033	69,033	0	22	0	22	0	69,056	0	0	0	411	10/15/2056	1.A FE
..38237V-AA-4	GoodLeap Sustainable Home Imp GOOD 2023-1GS A 5.520% 02/22/55		03/20/2024	Paydown		162,290	162,290	155,184	118,499	0	6,996	0	6,996	0	162,290	0	0	0	1,440	02/22/2055	1.F FE
..38237Y-AA-8	GoodLeap Sustainable Home Imp GOOD 2023-4C A 6.480% 03/20/57		03/20/2024	Paydown		57,839	57,839	58,868	23,526	0	(1,029)	0	(1,029)	0	57,839	0	0	0	450	03/20/2057	1.F FE

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STATEMENT AS OF MARCH 31, 2024 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	
..39949*-AA-0	HYATT HOUSE Ground Lease Trust A-2017B 4.210% 10/15/47		03/15/2024	Redemption	100.0000																	
..39950#-AA-2	MARRIOTT GROUND Ground Lease Tr 2017-A 4.480% 11/15/39		03/15/2024	Redemption	100.0000																	
..39951@-AA-3	WESTIN NATIONAL HARBOR Ground Lease Tr 2018B 4.640% 04/15/48		03/15/2024	Redemption	100.0000																	
..40417Q-AA-3	HERO Funding Trust SERIES 20164A CLASS A1 3.570% 09/20/47		03/20/2024	Paydown																		
..40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		03/20/2024	Paydown																		
..41757B-AA-2	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 A 8.571% 10/25/50		03/25/2024	Paydown																		
..41757B-AB-0	Harvest SBA Loan Trust Harvest SBA Loan Trust 23-1 B 9.571% 10/25/50		03/25/2024	Paydown																		
..42208@-AA-8	Home Depot (HD Salem) Notes 2 and 5 6.250% 11/30/30		03/31/2024	Redemption	100.0000																	
..42217K-BC-9	HEALTH CARE REIT INC 4.500% 01/15/24		01/15/2024	Maturity																		
..42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		03/20/2024	Paydown																		
..42770U-AA-1	Hero Funding Trust SERIES 20152A CLASS A 3.990% 09/20/40		03/20/2024	Paydown																		
..42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		03/20/2024	Paydown																		
..42770W-AA-7	Hero Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		03/20/2024	Paydown																		
..42770X-AA-5	Hero Funding Trust SERIES 20163A CLASS A1 3.080% 09/20/42		03/20/2024	Paydown																		
..42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		03/22/2024	Paydown																		
..42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		03/20/2024	Paydown																		
..42771L-AB-8	HERO Funding Trust SERIES 20172A CLASS A1 3.280% 09/20/48		03/20/2024	Paydown																		
..42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		03/20/2024	Paydown																		
..42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		03/20/2024	Paydown																		
..43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		03/15/2024	Redemption	100.0000																	
..43739E-AJ-6	HEMBANC MORTGAGE TRUST SERIES 20042 CLASS A1 6.184% 12/25/34		03/25/2024	Paydown																		
..44416*-AB-2	HUDSON TRANS LLC 4.420% 05/31/33		02/29/2024	Redemption	100.0000																	
..44422P-AU-6	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CHBS) A7 3.914% 08/05/34		03/01/2024	Paydown																		
..44891A-BX-4	HYUNDAI CAPITAL AMERICA 2.000% 06/15/28		03/15/2024	Blackrock																		
..459200-KY-6	IBM Corp 4.750% 02/06/33		03/18/2024	Blackrock																		
..46433@-AA-6	ISKANDAR VENTURE 3.410% 06/15/39		03/15/2024	Redemption	100.0000																	
..46591F-AZ-7	JP Morgan Mortgage Trust SERIES 20195 CLASS B2 4.482% 11/25/49		03/01/2024	Paydown																		

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STATEMENT AS OF MARCH 31, 2024 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
..465978-AF-1	JP Morgan Mortgage Trust SERIES 20231 CLASS A2 5.500% 06/25/53		03/01/2024	Paydown		51,152	51,152	50,968	50,975	0	177	0	177	0	51,152	0	0	0	358	06/25/2053	1.A
..465978-AH-7	JP Morgan Mortgage Trust SERIES 20231 CLASS A3A 5.000% 06/25/53		03/01/2024	Paydown		61,382	61,382	57,910	57,992	0	3,390	0	3,390	0	61,382	0	0	0	391	06/25/2053	1.A
..465988-AA-1	JP Morgan Mortgage Trust SERIES 20239 CLASS A2 6.000% 04/25/54		03/01/2024	Paydown		200,321	200,321	190,681	190,787	0	9,534	0	9,534	0	200,321	0	0	0	1,928	04/25/2054	1.A
..465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		03/01/2024	Paydown		484,937	484,937	471,988	472,140	0	12,796	0	12,796	0	484,937	0	0	0	4,936	12/25/2053	1.A
..466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		02/25/2024	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	419	08/25/2049	2.B FE
..466365-AD-5	Jack in the Box Funding LLC SERIES 20221A CLASS A21 3.445% 02/26/52		02/25/2024	Paydown		4,150	4,150	3,660	3,753	0	397	0	397	0	4,150	0	0	0	36	02/26/2052	2.B FE
..466365-AE-3	Jack in the Box Funding LLC SERIES 20221A CLASS A211 4.136% 02/26/52		02/25/2024	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	194	02/26/2052	2.B FE
..46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		03/01/2024	Paydown		22,722	22,722	22,669	22,671	0	51	0	51	0	22,722	0	0	0	115	07/25/2043	1.A
..46647E-AH-4	JP Morgan Mortgage Trust SERIES 20163 CLASS 1A8 3.000% 10/25/46		03/01/2024	Paydown		30,923	30,923	29,067	29,285	0	1,637	0	1,637	0	30,923	0	0	0	154	10/25/2046	1.A
..46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.452% 01/25/47		03/01/2024	Paydown		179,764	179,764	175,047	175,558	0	4,206	0	4,206	0	179,764	0	0	0	867	01/25/2047	1.A
..46651B-AZ-3	JP Morgan Mortgage Trust SERIES 20196 CLASS B2 4.234% 12/25/49		03/01/2024	Paydown		42,982	42,982	39,694	39,876	0	3,105	0	3,105	0	42,982	0	0	0	305	12/25/2049	1.A
..46653P-AM-9	JP Morgan Mortgage Trust JPMIT 2021-6 A6 2.500% 10/25/51		03/01/2024	Paydown		33,133	33,133	30,185	0	0	2,948	0	2,948	0	33,133	0	0	0	115	10/25/2051	1.A
..46656D-AF-8	JP Morgan Mortgage Trust JPMIT 2023-2 A2 5.500% 07/25/53		03/01/2024	Paydown		71,909	71,909	69,336	69,429	0	2,479	0	2,479	0	71,909	0	0	0	691	07/25/2053	1.A
..46656R-AH-3	JP Morgan Mortgage Trust SERIES 20233 CLASS A3A 5.000% 10/25/53		03/01/2024	Paydown		182,849	182,849	172,649	173,013	0	9,836	0	9,836	0	182,849	0	0	0	1,603	10/25/2053	1.A
..46657C-AA-0	JP Morgan Mortgage Trust SERIES 20238 CLASS A2 6.000% 02/25/54		03/01/2024	Paydown		359,882	359,882	353,628	325,175	0	6,199	0	6,199	0	359,882	0	0	0	3,534	02/25/2054	1.A
..46657P-AA-1	JP Morgan Mortgage Trust JPMIT 2024-1 A2 6.000% 06/25/54		03/01/2024	Paydown		121,717	121,717	121,298	0	0	418	0	418	0	121,717	0	0	0	903	06/25/2054	1.A FE
..46657T-AB-1	JP Morgan Mortgage Trust JPMIT 2024-2 A3 6.000% 08/25/54		03/01/2024	Paydown		296,612	296,612	293,739	0	0	2,873	0	2,873	0	296,612	0	0	0	1,483	08/25/2054	1.A FE
..46667#-AA-1	St Christophers JLL Sec CTL Series 2019-A 3.980% 01/15/50		03/15/2024	Redemption	100.0000	15,278	15,278	15,736	15,687	0	(2)	0	(2)	0	15,685	0	(408)	(408)	101	01/15/2050	1.G Z
..46671*-AA-9	Orlando Health JLL Sec CTL Series 2020-11 3.287% 04/15/43		03/15/2024	Redemption	100.0000	11,596	11,596	11,891	11,851	0	(2)	0	(2)	0	11,849	0	(253)	(253)	64	04/15/2043	1.F
..47102X-AJ-4	Janus Capital Group Inc 4.875% 08/01/25		02/06/2024	Various		8,702,759	8,800,000	9,035,568	8,839,847	0	(2,925)	0	(2,925)	0	8,836,922	0	(134,163)	(134,163)	222,530	08/01/2025	2.B FE
..48121@-AD-3	JRD HOLDINGS LLC Series 2014B No. RB-47 4.130% 03/27/24		03/27/2024	Redemption	100.0000	426,000	426,000	426,000	426,000	0	0	0	0	0	426,000	0	0	0	8,797	03/27/2024	2.B PL
..48259*-AA-5	KDP LICENSING PT 3.120% 12/31/35		03/15/2024	Redemption	100.0000	2,075	2,075	2,075	2,075	0	0	0	0	0	2,075	0	0	0	11	12/31/2035	2.B Z
..50203Y-AA-3	Reach Financial LLC SERIES 20221A CLASS A 3.760% 11/15/29		03/15/2024	Paydown		188,556	188,556	187,112	187,243	0	1,313	0	1,313	0	188,556	0	0	0	1,168	11/15/2029	1.A FE
..502431-AQ-2	L3HARRIS TECH INC 5.400% 07/31/33		03/18/2024	Blackrock Redemption	100.0000	1,032,299	1,035,000	1,033,893	1,033,928	0	19	0	19	0	1,033,947	0	(1,648)	(1,648)	35,708	07/31/2033	2.B FE
..52467@-AJ-4	Stop & Shop 7.539% 11/15/26		03/15/2024	Redemption	100.0000	92,412	92,412	93,367	92,575	0	(8)	0	(8)	0	92,567	0	(155)	(155)	1,141	11/15/2026	2.C Z
..54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRNM 5.197% 09/01/39		03/01/2024	Redemption	100.0000	33,269	33,269	33,269	33,269	0	0	0	0	0	33,269	0	0	0	865	09/01/2039	1.B FE
..55285P-AA-2	MFRA Trust SERIES 2023NQM1 CLASS A1 5.750% 11/25/67		03/01/2024	Paydown		76,643	76,643	74,750	74,810	0	1,833	0	1,833	0	76,643	0	0	0	703	11/25/2067	1.A FE

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

**SCHEDULE D - PART 4**

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										11	12	13	14	15							
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..571748-BN-1	Marsh & McLennan 2.250% 11/15/30		03/18/2024	Blackrock		1,014,528	1,200,000	1,013,064	1,028,897	0	4,614	0	4,614	0	1,033,511	0	(18,983)	(18,983)	9,375	11/15/2030	1.G FE
..571903-BE-2	Marriott International 4.625% 06/15/30		03/15/2024	Blackrock		3,296,782	3,412,500	3,263,681	3,286,911	0	3,524	0	3,524	0	3,290,435	0	6,347	6,347	41,211	06/15/2030	2.B FE
..571903-BL-6	Marriott International 4.900% 04/15/29		03/15/2024	Blackrock		291,121	295,000	291,259	291,680	0	117	0	117	0	291,797	0	(676)	(676)	6,184	04/15/2029	2.B FE
..576434-CU-6	MASTR ALTERNATIVE LOANS TRUST SERIES 20032 CLASS 1A1 6.000% 03/25/33		03/01/2024	Paydown		100,729	100,729	105,514	103,389	0	(14)	0	(14)	0	103,375	0	(2,646)	(2,646)	833	03/25/2033	1.A FM
..595112-BN-2	Micron Technology Inc 5.327% 02/06/29		03/18/2024	Various		3,010,260	3,000,000	3,041,420	3,023,522	0	(925)	0	(925)	0	3,022,598	0	(12,338)	(12,338)	99,289	02/06/2029	2.C FE
..59524E-AC-6	MID-ATLANTIC MILITARY CO 5.300% 08/01/50		02/01/2024	Various		154,255	154,255	155,957	155,698	0	2	0	2	0	155,700	0	(1,444)	(1,444)	4,088	08/01/2050	2.B FE
..61760C-AN-5	Morgan Stanley ReRemic Trust SERIES 2010R9 CLASS 2C 4.479% 12/26/46		03/01/2024	Paydown		4,550	4,550	3,032	3,273	0	1,278	0	1,278	0	4,550	0	0	0	64	12/26/2046	5.A FM
..61775Q-AC-1	Morgan Stanley Residential Mo SERIES 20233 CLASS A2 6.000% 09/25/53		03/01/2024	Paydown		195,500	195,500	192,598	192,612	0	2,888	0	2,888	0	195,500	0	0	0	2,015	09/25/2053	1.A
..61775U-AA-6	Morgan Stanley Residential Mo MSRM 2024-NQM1 A1 6.152% 12/25/68		03/25/2024	Paydown		159,353	159,353	159,353	0	0	0	0	0	0	159,353	0	0	0	817	12/25/2068	1.A FE
..61775V-AA-4	Morgan Stanley Residential Mo SERIES 2023NQM1 CLASS A1 7.279% 09/25/68		03/01/2024	Paydown		318,012	318,012	320,837	320,600	0	(2,588)	0	(2,588)	0	318,012	0	0	0	3,526	09/25/2068	1.A FE
..61775Y-AA-8	Morgan Stanley Residential Mo MSRM 2024-1 A1 6.000% 12/25/53		03/01/2024	Paydown		570,707	570,707	569,013	0	0	1,694	0	1,694	0	570,707	0	0	0	3,515	12/25/2053	1.A FE
..618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		03/20/2024	Paydown		325,727	325,727	319,648	319,829	0	5,898	0	5,898	0	325,727	0	0	0	3,533	11/20/2053	1.D FE
..618934-AA-1	Mosaic Solar Loans LLC SERIES 20234A CLASS A 6.400% 05/20/53		03/20/2024	Paydown		311,152	311,152	306,555	306,593	0	4,559	0	4,559	0	311,152	0	0	0	3,054	05/20/2053	1.D FE
..61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		03/20/2024	Paydown		52,515	52,515	51,596	51,653	0	862	0	862	0	52,515	0	0	0	485	06/20/2053	1.D FE
..61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		03/20/2024	Paydown		76,668	76,668	75,159	75,241	0	1,427	0	1,427	0	76,668	0	0	0	792	09/22/2053	1.D FE
..61946P-AA-1	Mosaic Solar Loans LLC SERIES 20202A CLASS A 1.440% 08/20/46		03/20/2024	Paydown		7,801	7,801	6,358	6,376	0	1,425	0	1,425	0	7,801	0	0	0	19	08/20/2046	1.A FE
..61946Q-AA-9	Mosaic Solar Loans LLC MSAIC 2022-1A A 2.640% 01/20/53		03/20/2024	Paydown		208,361	208,361	172,000	172,591	0	35,770	0	35,770	0	208,361	0	0	0	931	01/20/2053	1.D FE
..61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		03/20/2024	Paydown		290,461	290,461	269,573	270,015	0	20,446	0	20,446	0	290,461	0	0	0	2,197	01/21/2053	1.D FE
..636180-BM-2	National Fuel Gas Co 5.200% 07/15/25		02/06/2024	MarketAxess Redemption 100.0000		9,937,400	10,000,000	9,968,600	9,994,157	0	382	0	382	0	9,994,539	0	(57,139)	(57,139)	293,222	07/15/2025	2.C FE
..64079*-AB-8	Neptune Regional Transmission 6.210%		06/30/27			80,535	80,535	80,535	80,535	0	0	0	0	0	80,535	0	0	0	1,250	06/30/2027	1.F PL
..64758#-AA-4	NEW ORGANIC 6.250% 09/15/38		03/15/2024	Various Redemption 100.0000		85,690	85,690	42,874	34,276	10,730	338	0	11,068	0	45,345	0	40,345	40,345	894	09/15/2038	6. FE
..64760#-AA-2	NEW ORLEANS ENVY 4.270% 08/15/32		03/15/2024	Redemption 100.0000		152,854	152,854	152,854	152,854	0	0	0	0	0	152,854	0	0	0	1,089	08/15/2032	1.G
..64761*-AA-3	NEW ORLEANS 4.467% 03/15/33		03/15/2024			77,343	77,343	77,343	77,343	0	0	0	0	0	77,343	0	0	0	577	03/15/2033	1.G
..64831H-AM-5	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A1A 6.864% 10/25/63		03/01/2024	Paydown		80,778	80,778	80,777	80,764	0	14	0	14	0	80,778	0	0	0	1,051	10/25/2063	1.A FE
..65251P-AY-9	NewStar Arlington Senior Loan SERIES 20141A CLASS AR 6.967% 04/25/31		01/25/2024	Paydown		35,828	35,828	35,541	35,661	0	166	0	166	0	35,828	0	0	0	643	04/25/2031	1.A FE
..65343H-AA-9	NEXSTAR BROADCASTING INC 5.625% 07/15/27		03/19/2024	ATHENE		952,980	1,000,000	1,060,000	1,018,599	0	(2,589)	0	(2,589)	0	1,016,010	0	(63,030)	(63,030)	38,438	07/15/2027	4.B FE
..65479C-AE-8	Nissan Auto Receivables Owner NAROT 2020-B A4 0.710% 02/16/27		03/15/2024	Paydown		463,795	463,795	459,955	0	0	3,841	0	3,841	0	463,795	0	0	0	402	02/16/2027	1.A FE
..670346-AV-7	Nucor Corporation 3.125% 04/01/32		03/15/2024	Blackrock		3,367,713	3,870,000	3,331,412	3,372,764	0	10,387	0	10,387	0	3,383,150	0	(15,438)	(15,438)	56,438	04/01/2032	1.G FE
..670843-AA-9	Onslow Bay Mortgage Loan Trust SERIES 2023NM2 CLASS A1 6.319% 01/25/62		03/01/2024	Paydown		96,274	96,274	95,221	95,250	0	1,024	0	1,024	0	96,274	0	0	0	1,103	01/25/2062	1.A FE
..670855-AA-3	Onslow Bay Financial LLC SERIES 2023NQM1 CLASS A1 6.120% 11/25/62		03/01/2024	Paydown		312,014	312,014	308,728	309,006	0	3,008	0	3,008	0	312,014	0	0	0	3,866	11/25/2062	1.A FE

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STATEMENT AS OF MARCH 31, 2024 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-ign	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 Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
..67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50 Onslow Bay Financial LLC SERIES 2023NQMB		03/01/2024	Redemption 100.0000			11,779	11,779	12,472	12,374	0	(4)	(4)	0	12,370	0	(591)	(591)	322	09/01/2050	1.G FE
..67118C-AA-9	CLASS A1 7.045% 09/25/63		03/01/2024	Paydown			53,287	53,287	53,286	53,277	0	11	11	0	53,287	0	0	0	644	09/25/2063	1.A FE
..67389M-AC-5	Oaks 2015-1 Series 2015-1 3.500% 04/25/46 Onslow Bay Financial LLC SERIES 2023NQMS		03/01/2024	Paydown			7,029	7,029	7,047	7,034	0	(5)	(5)	0	7,029	0	0	0	41	04/25/2046	1.A
..673919-AL-0	CLASS A1A 6.567% 06/25/63		03/01/2024	Paydown			65,853	65,853	65,585	65,584	0	269	269	0	65,853	0	0	0	710	06/25/2063	1.A FE
..673920-AA-2	Onslow Bay Financial LLC SERIES 2023J2 CLASS A1 6.000% 11/25/53		03/01/2024	Paydown			556,524	556,524	541,915	541,990	0	14,534	14,534	0	556,524	0	0	0	6,240	11/25/2053	1.A
..67448G-AA-1	CLASS A1 6.113% 03/25/63		03/01/2024	Paydown			90,981	90,981	89,990	90,073	0	908	908	0	90,981	0	0	0	1,067	03/25/2063	1.A FE
..68269C-AA-4	OneMain Financial Issuance Tr SERIES 20182A CLASS A 3.570% 03/14/33		03/14/2024	Paydown			680,249	680,249	673,765	674,146	0	6,103	6,103	0	680,249	0	0	0	3,969	03/14/2033	1.A FE
..68377J-AA-8	Oportun Funding LLC OPTN 2024-1A A 6.334% Pacefunding SERIES 20181A CLASS AA 4.540%		03/13/2024	Paydown			123,266	123,266	123,265	0	0	0	0	0	123,266	0	0	0	521	04/08/2031	1.D FE
..69373V-AA-3	Pacefunding SERIES 20181A CLASS AB 4.540%		03/20/2024	Paydown			163,213	163,213	163,213	163,213	0	0	0	0	163,213	0	0	0	1,852	09/20/2049	1.A FE
..69373V-AB-1	Pacefunding SERIES 20181A CLASS AA 4.430%		03/20/2024	Paydown			163,213	163,213	163,213	163,213	0	0	0	0	163,213	0	0	0	1,852	09/20/2049	1.A FE
..69375H-AA-2	Pacefunding SERIES 20191A CLASS BA 7.100%		03/20/2024	Paydown			146,506	146,506	146,506	146,506	0	0	0	0	146,506	0	0	0	1,589	09/20/2049	1.A FE
..69375H-AB-0	Pacefunding SERIES 20191A CLASS AB 4.430%		03/20/2024	Paydown			81,587	81,587	81,587	81,587	0	0	0	0	81,587	0	0	0	1,448	09/20/2049	2.B FE
..69375H-AC-8	Pacefunding SERIES 20191A CLASS BB 7.100%		03/20/2024	Paydown			205,848	205,848	205,848	205,848	0	0	0	0	205,848	0	0	0	2,232	09/20/2049	1.A FE
..69375H-AD-6	Pacefunding SERIES 20182A CLASS AA 4.890%		03/20/2024	Paydown			104,935	104,935	104,935	104,935	0	0	0	0	104,935	0	0	0	1,863	09/20/2049	2.B FE
..69375P-AA-4	Pacefunding SERIES 20182A CLASS BA 4.890%		03/19/2024	Paydown			178,780	178,780	178,780	178,780	0	0	0	0	178,780	0	0	0	3,525	09/22/2053	1.A FE
..69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890%		03/19/2024	Paydown			120,667	120,667	120,667	120,667	0	0	0	0	120,667	0	0	0	2,577	09/22/2053	1.A FE
..69380G-AA-7	PRKCM Trust SERIES 2023AFC4 CLASS A1 7.225% PRKCM Trust SERIES 2023AFC3 CLASS A1 6.584%		03/01/2024	Paydown			54,828	54,828	54,828	54,820	0	9	9	0	54,828	0	0	0	631	11/25/2058	1.A FE
..69398A-AA-4	Pagaya AI Debt Selection Trus PAID 2023-8 A 7.299% 06/16/31		03/01/2024	Paydown			846,302	846,302	843,393	843,332	0	2,970	2,970	0	846,302	0	0	0	11,411	09/25/2058	1.A FE
..69496B-AA-3	Pagaya AI Debt Selection Trust PAID 2022-6 A1 6.159% 05/15/30		03/15/2024	Paydown			1,704,513	1,704,513	1,722,979	0	(18,466)	(18,466)	(18,466)	0	1,704,513	0	0	0	28,684	06/16/2031	1.C FE
..69546N-AD-7	Pagaya AI Debt Selection Trust 22-2 A 4.970% 01/15/30		03/15/2024	Paydown			2,431,734	2,431,734	2,430,974	2,431,046	0	689	689	0	2,431,734	0	0	0	25,155	05/15/2030	1.D FE
..69546V-AA-5	Pagaya AI Debt Selection Trust PAID 2023-3 A 7.600% 12/16/30		03/15/2024	Paydown			141,399	141,399	140,410	140,454	0	945	945	0	141,399	0	0	0	1,170	01/15/2030	1.G FE
..69548B-AA-7	Pagaya AI Debt Selection Trust PAID 2022-5 A 8.096% 06/17/30		03/15/2024	Paydown			346,183	346,183	347,792	347,661	0	(1,479)	(1,479)	0	346,183	0	0	0	4,388	12/16/2030	1.G FE
..69548H-AA-4	Pagaya AI Debt Selection Trust PAID 2023-1 A 7.556% 07/15/30		03/15/2024	Paydown			1,019,414	1,019,414	1,032,157	1,031,449	0	(12,035)	(12,035)	0	1,019,414	0	0	0	13,668	06/17/2030	1.G FE
..69548J-AA-0	Pagaya AI Debt Selection Trus SERIES 20237 CLASS A 7.228% 07/15/31		03/15/2024	Paydown			288,256	288,256	289,194	239,227	0	(901)	(901)	0	288,256	0	0	0	3,479	07/15/2030	1.G FE
..69548R-AA-2	Redemption 100.0000		03/15/2024	Paydown			3,105,618	3,105,618	3,118,546	0	(12,929)	(12,929)	(12,929)	0	3,105,618	0	0	0	29,161	07/15/2031	1.C FE
..72406A-AA-6	PIPELINE FUNDING CO LLC 7.500% 01/15/30 Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		01/15/2024	Paydown			103,500	103,500	131,092	123,726	0	(135)	(135)	0	123,591	0	(20,091)	(20,091)	3,881	01/15/2030	2.B FE
..72703P-AB-9	Paydown		03/05/2024	Paydown			49,450	49,450	49,162	49,192	0	258	258	0	49,450	0	0	0	577	09/05/2048	2.B FE

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STATEMENT AS OF MARCH 31, 2024 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
..72703P-AE-3	Planet Fitness Master Issuer SERIES 20221A CLASS A211 4.008% 12/05/51		03/05/2024	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	75	12/05/2051	2.B FE
..74340X-CH-2	PROLOGIS LP 5.125% 01/15/34		03/18/2024	Western Asset		496,615	500,000	498,210	498,290	0	30	0	30	0	498,321	0	(1,706)	(1,706)	18,649	01/15/2034	1.G FE
..74390K-AK-4	Preston Ridge Partners Mortga SERIES 2023NQM2 CLASS A1 6.250% 08/25/68		03/01/2024	Paydown		13,249	13,249	13,331	0	0	(83)	0	(83)	0	13,249	0	0	0	111	08/25/2068	1.A FE
..746954-AA-4	QDOBA Funding LLC SERIES 20231A CLASS A2 8.500% 09/14/53		03/14/2024	Paydown		7,500	7,500	7,328	7,333	0	167	0	167	0	7,500	0	0	0	188	09/14/2053	2.B FE
..74922T-AA-4	Residential Accredit Loans I SERIES 20070H4 CLASS A1 5.824% 05/25/37		03/25/2024	Paydown		12,920	12,920	12,210	12,631	0	290	0	290	0	12,920	0	0	0	100	05/25/2037	1.A FM
..74938F-AA-6	Woodward Capital Management SERIES 20221 CLASS A1 2.500% 01/25/52		03/01/2024	Paydown		24,662	24,662	19,326	19,418	0	5,244	0	5,244	0	24,662	0	0	0	109	01/25/2052	1.A
..74938W-AB-7	Woodward Capital Management SERIES 20222 CLASS A2 2.500% 02/25/52		03/01/2024	Paydown		44,620	44,620	42,201	42,450	0	2,170	0	2,170	0	44,620	0	0	0	168	02/25/2052	1.A
..749407-AA-0	RCKT Mortgage Trust SERIES 2023CES3 CLASS A1A 7.113% 11/25/43		03/01/2024	Paydown		123,885	123,885	124,620	124,537	0	(652)	0	(652)	0	123,885	0	0	0	1,564	11/25/2043	1.A FE
..749424-AA-5	Woodward Capital Management RCKT 2024-OES1 A1A 6.025% 02/25/44		03/01/2024	Paydown		35,676	35,676	0	0	0	0	0	0	35,676	0	0	0	179	02/25/2044	1.A FE	
..749424-AB-3	Woodward Capital Management RCKT 2024-OES1 A1B 6.325% 02/25/44		03/01/2024	Paydown		5,946	5,946	5,946	0	0	0	0	0	5,946	0	0	0	31	02/25/2044	1.A FE	
..749868-AN-1	RREEF AMERICA No. RD-13 4.330% 01/15/24		01/15/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000,000	0	0	0	108,250	01/15/2024	1.G	
..750236-AX-9	RADIAN GROUP INC 6.625% 03/15/25		03/19/2024	Call 100.3960 Redemption 100.0000		1,003,960	1,000,000	999,500	999,822	0	30	0	30	0	999,853	0	148	148	37,821	03/15/2025	2.C FE
..750731-AA-9	Raiders FC CTL 3.744% 02/10/49		03/10/2024	Renew 2017-1 SERIES 20171A CLASS A 3.670%		21,719	21,719	21,719	21,719	0	0	0	0	21,719	0	0	0	136	02/10/2049	2.A	
..75973L-AA-6	RENEWABLE ENGY 4.110% 03/31/35		03/20/2024	Paydown		6,098	6,098	6,098	6,098	0	1	0	1	0	6,098	0	0	0	30	09/20/2052	1.A FE
..759748-AA-0	SLM STUDENT LOAN TRUST SERIES 20055 CLASS A5		03/31/2024	Various		189,472	189,472	189,472	189,472	0	0	0	0	189,472	0	0	0	3,894	03/31/2035	2.B PL	
..78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 20055 CLASS A5		03/25/2024	JP Morgan		9,104,472	9,137,309	8,851,411	8,909,215	0	1,963	0	1,963	0	8,911,178	0	193,294	193,294	248,457	10/25/2040	1.B FE
..78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 20057 CLASS A5		01/25/2024	Paydown		383,024	383,024	371,039	373,463	0	9,561	0	9,561	0	383,024	0	0	0	6,211	10/25/2040	1.B FE
..78442G-QK-5	SLM STUDENT LOAN TRUST SERIES 20057 CLASS A5		01/25/2024	Paydown		8,748	8,748	8,447	8,509	0	238	0	238	0	8,748	0	0	0	142	01/25/2040	1.B FE
..78486Q-AE-1	SVB Financial Group 3.125% 06/05/30		01/18/2024	ATHENE Redemption 100.0000		628,145	959,000	559,481	559,481	0	0	0	0	559,481	0	68,664	68,664	0	06/05/2030	6.	
..78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		02/29/2024	Redemption 100.0000		85,724	85,724	85,724	85,724	0	0	0	0	85,724	0	0	0	0	442	05/31/2029	1.D PL
..78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		03/31/2024	Redemption 100.0000		43,083	43,083	43,083	43,083	0	0	0	0	43,083	0	0	0	0	444	05/31/2029	1.E FE
..80285W-AG-2	Santander Drive Auto Receivabl Santander Drive Auto Receivab 1.640% 11/16/26		03/15/2024	Paydown		1,736,338	1,736,338	1,704,392	1,708,936	0	27,402	0	27,402	0	1,736,338	0	0	0	4,716	11/16/2026	1.A FE
..80286M-AC-2	Santander Drive Auto Receivab SERIES 20222 CLASS A3 2.980% 10/15/26		03/15/2024	Paydown		66,992	66,992	66,098	66,681	0	312	0	312	0	66,992	0	0	0	330	10/15/2026	1.A FE
..80386W-AA-3	SASOL FINANCING USA LLC 5.875% 03/27/24		03/27/2024	Maturity		1,000,000	1,000,000	1,046,250	1,003,476	0	(3,476)	0	(3,476)	0	1,000,000	0	0	0	29,375	03/27/2024	3.A FE
..806851-AK-7	SCHLUMBERGER HLDGS CORP 3.900% 05/17/28		03/15/2024	Blackrock		4,574,478	4,770,000	4,507,936	4,546,768	0	9,834	0	9,834	0	4,556,602	0	17,876	17,876	63,044	05/17/2028	2.A FE
..81618T-AC-4	Office Properties Income Trust 4.500%		02/01/25	Various		4,200,000	5,000,000	4,944,765	4,992,694	0	492	0	492	0	4,993,185	0	(793,185)	(793,185)	110,313	02/01/2025	5.A FE
..81743J-AA-8	Sequoia Mortgage Trust SEMT 2023-4 A1 6.000% 11/25/53		03/01/2024	Paydown		667,470	667,470	667,678	0	0	(209)	0	(209)	0	667,470	0	0	0	5,206	11/25/2053	1.A
..81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 5.843% 05/20/35		03/20/2024	Paydown		8,763	8,763	7,949	8,172	0	590	0	590	0	8,763	0	0	0	88	05/20/2035	1.A FM
..81744K-AA-4	Sequoia Mortgage Trust SERIES 20232 CLASS A1 5.000% 03/25/53		03/01/2024	Paydown		152,608	152,608	143,977	144,196	0	8,413	0	8,413	0	152,608	0	0	0	1,394	03/25/2053	1.A

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..81744Y-AB-2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A2 2.500% 04/25/43		03/01/2024	Paydown		8,199	8,199	7,354	7,689	0	510	0	510	0	8,199	0	0	0	34	04/25/2043	1.A
..81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2 3.000% 05/25/43		03/01/2024	Paydown		29,190	29,190	27,422	28,008	0	1,182	0	1,182	0	29,190	0	0	0	125	05/25/2043	1.A
..81749F-AA-0	Sequoia Mortgage Trust SERIES 20235 CLASS A1 6.000% 12/25/53		03/01/2024	Paydown		1,208,663	1,208,663	1,191,179	1,118,000	0	17,421	0	17,421	0	1,208,663	0	0	0	10,355	12/25/2053	1.A
..81749G-AA-8	Sequoia Mortgage Trust SERIES 20241 CLASS A1 6.000% 01/25/54		03/01/2024	Paydown		1,388,298	1,388,298	1,387,241	0	0	1,057	0	1,057	0	1,388,298	0	0	0	8,825	01/25/2054	1.A FE
..81749H-AA-6	Sequoia Mortgage Trust SEMT 2024-2 A1 6.000% 12/25/53		03/01/2024	Paydown		254,252	254,252	253,974	0	0	278	0	278	0	254,252	0	0	0	1,271	12/25/2053	1.A FE
..82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		03/01/2024	Paydown		77,330	77,330	74,030	74,387	0	2,942	0	2,942	0	77,330	0	0	0	333	04/25/2047	1.A
..828807-DT-1	Simon Property Group LP 2.650% 02/01/32		03/15/2024	Blackrock		3,671,800	4,400,000	3,613,896	3,664,900	0	15,761	0	15,761	0	3,680,661	0	(8,861)	(8,861)	73,847	02/01/2032	1.G FE
..828807-DU-8	Simon Property Group LP 5.500% 03/08/33		03/18/2024	Blackrock		7,267,608	7,200,000	7,206,696	7,206,696	0	(5)	0	(5)	0	7,206,691	0	60,917	60,917	211,200	03/08/2033	1.G FE
..83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A21 4.336% 01/20/50		03/20/2024	Paydown		5,000	5,000	4,880	4,892	0	108	0	108	0	5,000	0	0	0	36	01/20/2050	2.B FE
..842400-HT-3	Southern Calif Edison Co 5.950% 11/01/32		03/15/2024	Blackrock		1,512,626	1,450,000	1,538,467	1,534,197	0	(1,686)	0	(1,686)	0	1,532,511	0	(19,885)	(19,885)	33,072	11/01/2032	1.G FE
..84756N-AD-1	Spectra Energy Partners LP 4.750% 03/15/24		03/15/2024	Various Redemption 100.0000		5,000,000	5,000,000	5,257,400	5,000,000	0	0	0	0	0	5,000,000	0	0	0	118,750	03/15/2024	2.A FE
..84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30		02/15/2024	Redemption 100.0000		160,534	160,534	167,143	165,033	0	(107)	0	(107)	0	164,926	0	(4,393)	(4,393)	2,709	02/15/2030	2.B FE
..84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		03/31/2024	Various		26,455	26,455	26,455	26,455	0	0	0	0	0	26,455	0	0	0	255	06/30/2036	2.C PL
..848609-AA-1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		03/31/2024	Various		71,282	71,282	71,282	71,282	0	0	0	0	0	71,282	0	0	0	944	06/30/2036	2.C PL
..84861T-AC-2	SPIRIT REALTY LP 4.450% 09/15/26		01/01/2024	Various		5,988,367	6,000,000	5,962,680	5,988,367	0	0	0	0	0	5,988,367	0	0	0	84,617	09/15/2026	2.B FE
..86744T-AA-4	Helios Issuer VI, LLC SNVA 2021-B A 1.620% 07/20/48		03/20/2024	Paydown		7,047	7,047	5,714	5,767	0	1,280	0	1,280	0	7,047	0	0	0	19	07/20/2048	1.D FE
..86744V-AA-9	Helios Issuer, LLC SNVA 2022-B A 5.000% 08/20/49		03/20/2024	Paydown		11,385	11,385	11,083	11,084	0	301	0	301	0	11,385	0	0	0	84	08/20/2049	1.G FE
..86744W-AA-7	Helios Issuer, LLC SERIES 2022C CLASS A 5.300% 11/22/49		03/20/2024	Paydown		209,797	209,797	206,491	0	0	3,305	0	3,305	0	209,797	0	0	0	1,682	11/22/2049	1.D FE
..86745C-AA-0	Helios Issuer, LLC SNVA 2024-A A 5.300% 02/20/51		03/20/2024	Paydown		419,331	419,331	407,720	0	0	11,611	0	11,611	0	419,331	0	0	0	1,667	02/20/2051	1.D FE
..86745J-AA-5	Helios Issuer LLC SERIES 20181A CLASS A 4.870% 07/20/48		01/20/2024	Paydown		253,178	253,178	253,144	253,128	0	50	0	50	0	253,178	0	0	0	6,165	07/20/2048	1.G FE
..86745L-AA-0	Helios Issuer LLC SERIES 2019AA CLASS A 3.750% 06/20/46		03/20/2024	Paydown		166,849	166,849	166,802	166,808	0	41	0	41	0	166,849	0	0	0	1,089	06/20/2046	1.F FE
..86745N-AA-6	Sunnova Sol Issuer LLC SNVA 2020-1A A 3.350% 02/01/55		01/30/2024	Paydown		63,800	63,800	58,401	58,573	0	5,227	0	5,227	0	63,800	0	0	0	534	02/01/2055	1.G FE
..86745Q-AA-9	Sunnova Sol III Issuer LLC SNVA 2021-1 A 2.580% 04/28/56		01/30/2024	Paydown		87,810	87,810	73,507	0	0	14,304	0	14,304	0	87,810	0	0	0	566	04/28/2056	1.G FE
..86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50		03/20/2024	Paydown		80,023	80,023	77,274	77,409	0	2,615	0	2,615	0	80,023	0	0	0	716	08/22/2050	1.D FE
..86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50		03/20/2024	Paydown		126,913	126,913	121,504	121,771	0	5,142	0	5,142	0	126,913	0	0	0	1,097	05/20/2050	1.D FE
..86746C-AA-9	Helios Issuer, LLC SERIES 2020AA CLASS A 2.980% 06/20/47		03/20/2024	Paydown		136,214	136,214	122,540	122,919	0	13,295	0	13,295	0	136,214	0	0	0	652	06/20/2047	1.G FE
..86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		01/30/2024	Paydown		47,047	47,047	46,353	46,433	0	615	0	615	0	47,047	0	0	0	625	04/30/2049	1.G FE
..86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019-2 A 3.610% 01/30/55		01/30/2024	Paydown		69,222	69,222	69,189	69,210	0	12	0	12	0	69,222	0	0	0	625	01/30/2055	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
..86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 20232A CLASS A1 6.600% 01/30/59		01/26/2024	Paydown		3,992	3,992	3,968	3,967	0	25	0	25	0	3,992	0	0	0	66	01/30/2059	1.G FE
..86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A CLASS A 3.980% 06/30/54		12/30/2023	Paydown		126,228	126,228	126,221	126,220	0	8	0	8	0	126,228	0	0	0	1,256	06/30/2054	1.G FE
..86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SERIES 20211A CLASS A 2.460% 01/30/52		01/30/2024	Paydown		30,929	30,929	24,323	24,558	0	6,371	0	6,371	0	30,929	0	0	0	380	01/30/2052	1.G FE
..86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		02/20/2024	Paydown		205,689	205,689	205,630	205,630	0	59	0	59	0	205,689	0	0	0	2,921	11/20/2048	1.F FE
..87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		03/10/2024	Redemption	100.0000	4,948	4,948	4,948	4,948	0	0	0	0	0	4,948	0	0	0	41	10/10/2053	1.E FE
..87252D-AA-1	TIC Home Improvement Trust TIC 2024-A A 6.670% 10/15/46		03/15/2024	Paydown		19,570	19,570	19,568	0	0	3	0	3	0	19,570	0	0	0	80	10/15/2046	1.F FE
..87470L-AH-4	TALLGRASS NRG PRTRN/FIN 7.500% 10/01/25		01/23/2024	Call	101.2500	1,721,250	1,700,000	1,697,033	1,698,207	0	55	0	55	0	1,698,282	0	1,738	1,738	60,917	10/01/2025	3.C FE
..883203-BU-4	Textron Inc 4.300% 03/01/24		03/01/2024	Maturity		5,000,000	5,000,000	4,990,050	4,999,806	0	194	0	194	0	5,000,000	0	0	0	107,500	03/01/2024	2.B FE
..89147L-F#-2	Tortoise Energy Infrastructure No. T-7 4.160% 01/22/24		01/22/2024	Maturity		1,936,000	1,936,000	1,936,000	1,936,000	0	0	0	0	0	1,936,000	0	0	0	40,269	01/22/2024	1.A FE
..89182F-AA-7	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1A 7.294% 10/25/63		03/01/2024	Paydown		138,917	138,917	140,002	139,975	0	(1,057)	0	(1,057)	0	138,917	0	0	0	1,769	10/25/2063	1.A FE
..89182F-AB-5	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1B 7.600% 10/25/63		03/01/2024	Paydown		53,830	53,830	53,769	53,759	0	72	0	72	0	53,830	0	0	0	714	10/25/2063	1.A FE
..89182J-AA-9	Towd Point Mortgage Trust TPMT 2024-CES2 A1A 6.125% 02/25/64		03/01/2024	Paydown		37,602	37,602	37,602	0	0	1	0	1	0	37,602	0	0	0	192	02/25/2064	1.A FE
..89183C-AA-3	Towd Point Mortgage Trust SERIES 2024CES1 CLASS A1A 5.848% 01/25/64		03/01/2024	Paydown		81,597	81,597	81,596	0	0	1	0	1	0	81,597	0	0	0	623	01/25/2064	1.A FE
..89183C-AB-1	Towd Point Mortgage Trust SERIES 2024CES1 CLASS A1B 6.049% 01/25/64		03/01/2024	Paydown		20,399	20,399	20,399	0	0	0	0	0	0	20,399	0	0	0	161	01/25/2064	1.A FE
..89255*-AA-9	VU TRADEMARK 4.920% 07/01/48		03/01/2024	Redemption	100.0000	6,486	6,486	6,486	6,486	0	0	0	0	0	6,486	0	0	0	53	07/01/2048	1.F PL
..89307*-AA-7	TRANS BAY CABLE 2.930% 06/30/47		03/31/2024	Redemption	100.0000	75,680	75,680	75,680	75,680	0	0	0	0	0	75,680	0	0	0	554	06/30/2047	1.E PL
..90363*-AC-4	USTA NATL TENNIS Series C 3.290% 07/08/36		01/08/2024	Redemption	100.0000	222,456	222,456	222,456	222,456	0	0	0	0	0	222,456	0	0	0	3,659	07/08/2036	1.G FE
..90380*-AA-9	Ullico Infrastructure 3.860% 03/30/40		03/31/2024	Redemption	100.0000	45,765	45,765	45,765	45,765	0	0	0	0	0	45,765	0	0	0	883	03/30/2040	2.C PL
..907818-FX-1	Union Pacific Corp 2.800% 02/14/32		03/18/2024	Various		601,272	700,000	610,783	616,574	0	1,842	0	1,842	0	618,416	0	(17,144)	(17,144)	11,760	02/14/2032	1.G FE
..90783W-AA-1	UNP RR CO 2006 PASS TRST 5.866% 07/02/30		01/02/2024	Redemption	100.0000	241,207	241,207	237,927	239,682	0	2	0	2	0	239,683	0	1,524	1,524	7,075	07/02/2030	1.C FE
..909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		03/01/2024	Redemption	100.0000	110,159	110,159	105,886	107,407	0	94	0	94	0	107,501	0	2,657	2,657	1,928	03/01/2030	1.E FE
..90931G-AA-7	UNITED AIR 2020-1 A PTT 5.875% 10/15/27		01/15/2024	Redemption	100.0000	388,901	388,901	386,657	386,893	0	40	0	40	0	386,933	0	1,968	1,968	5,712	10/15/2027	1.E FE
..90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		01/07/2024	Various		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	4,096	01/07/2030	2.C FE
..90931V-AA-4	UNITED AIR 2018-1 A PTT 3.700% 03/01/30		03/01/2024	Redemption	100.0000	99,130	99,130	99,061	99,088	0	5	0	5	0	99,093	0	38	38	1,834	03/01/2030	2.B FE
..91680F-AB-8	Upstart Securitization Trust SERIES 20212 CLASS B 1.750% 06/20/31		03/20/2024	Paydown		457,928	457,928	454,779	455,310	0	2,618	0	2,618	0	457,928	0	0	0	1,253	06/20/2031	1.G FE
..91845*-AA-2	Verizon Communications Inc Series A1 No. 38 3.812% 05/15/35		03/15/2024	Various		61,375	61,375	61,375	61,375	0	0	0	0	0	61,375	0	0	0	390	05/15/2035	2.A
..92538C-AA-9	Verus Securitization Trust SERIES 20205 CLASS A1 1.218% 05/25/65		03/01/2024	Paydown		194,737	194,737	179,980	180,186	0	14,551	0	14,551	0	194,737	0	0	0	399	05/25/2065	1.A FE

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**SCHEDULE D - PART 4**

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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
..92538H-AC-4	Verus Securitization Trust SERIES 20214 CLASS A3 1.350% 07/25/66		03/01/2024	Paydown		26,723	26,723	22,147	0	0	4,576	0	4,576	0	26,723	0	0	0	36	07/25/2066	1.G FE
..92539D-AA-6	Verus Securitization Trust 6.193% 03/25/68		03/01/2024	Paydown		676,904	676,904	671,404	671,693	0	5,211	0	5,211	0	676,904	0	0	0	6,760	03/25/2068	1.A FE
..92539X-AA-2	Verus Securitization Trust SERIES 20236 CLASS A1 6.665% 09/25/68		03/01/2024	Paydown		139,990	139,990	139,576	139,564	0	426	0	426	0	139,990	0	0	0	1,655	09/25/2068	1.A FE
..92540D-AA-3	Verus Securitization Trust VERUS 2023-8 A1 6.259% 12/25/68		03/01/2024	Paydown		170,251	170,251	170,251	170,252	0	(1)	0	(1)	0	170,251	0	0	0	1,630	12/25/2068	1.A FE
..92540E-AA-1	Verus Securitization Trust SERIES 20241 CLASS A1 5.712% 01/25/69		03/01/2024	Paydown Redemption 100.0000		52,790	52,790	52,790	0	0	0	0	0	0	52,790	0	0	0	384	01/25/2069	1.A FE
..92783#-AA-4	VA INTL GATEWAY No. 62 3.930% 06/30/30		03/31/2024			67,591	67,591	67,591	67,591	0	0	0	0	0	67,591	0	0	0	664	06/30/2030	1.F PL
..92855H-AA-3	Vivint Solar Financing LLC SERIES 20201A CLASS A 2.210% 07/31/51		01/30/2024	Paydown		57,842	57,842	47,972	0	0	9,869	0	9,869	0	57,842	0	0	0	639	07/31/2051	1.G FE
..92922F-4M-7	WAMU Mortgage Pass-Through Ce Series 2005-AR13 6.024% 10/25/45		03/25/2024	Paydown		22,233	22,233	21,114	21,593	0	640	0	640	0	22,233	0	0	0	179	10/25/2045	1.A FM
..933638-AA-6	WAMU Mortgage Pass-Through Ce SERIES 2006AR19 CLASS 1A 6.174% 01/25/47		03/01/2024	Paydown		6,895	6,956	6,765	6,774	0	0	0	0	0	6,774	0	121	121	47	01/25/2047	1.A FM
..94789D-AH-2	WEBSTER FINANCIAL CORP 4.375% 02/15/24		02/15/2024	Various		10,000,000	10,000,000	9,920,800	9,998,817	0	1,183	0	1,183	0	10,000,000	0	0	0	218,750	02/15/2024	2.B FE
..948741-AK-9	Weingarten Realty Invest 4.450% 01/15/24		01/15/2024	Various		7,069,000	7,069,000	7,391,170	7,069,000	0	0	0	0	0	7,069,000	0	0	0	157,285	01/15/2024	2.A FE
..95002V-AA-7	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A1 3.000% 07/25/50		03/01/2024	Paydown		7,410	7,410	5,715	5,732	0	1,678	0	1,678	0	7,410	0	0	0	31	07/25/2050	1.A
..95002V-AB-5	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A2 2.500% 07/25/50		03/01/2024	Paydown		4,940	4,940	3,940	3,953	0	987	0	987	0	4,940	0	0	0	17	07/25/2050	1.A
..95040Q-AJ-3	WELLTOWER OP LLC 3.100% 01/15/30		03/15/2024	Blackrock		2,588,395	2,900,000	2,561,628	2,592,649	0	9,392	0	9,392	0	2,602,041	0	(13,646)	(13,646)	60,932	01/15/2030	2.A FE
..95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A21 3.884% 03/15/48		03/15/2024	Paydown		25,887	25,887	25,832	25,834	0	53	0	53	0	25,887	0	0	0	251	03/15/2048	2.B FE
..95058X-AG-3	WENDYS FUNDING LLC SERIES 20191A CLASS A21 3.783% 06/15/49		03/15/2024	Paydown		2,504	2,504	2,319	2,356	0	148	0	148	0	2,504	0	0	0	24	06/15/2049	2.B FE
..95058X-AH-1	WENDYS FUNDING LLC SERIES 20191A CLASS A21 4.080% 06/15/49		03/15/2024	Paydown		13,717	13,717	13,604	13,605	0	112	0	112	0	13,717	0	0	0	140	06/15/2049	2.B FE
..95058X-AK-4	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.370% 06/15/51		03/15/2024	Paydown		16,843	16,843	14,025	14,288	0	2,555	0	2,555	0	16,843	0	0	0	100	06/15/2051	2.B FE
..95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A21 2.775% 06/15/51		03/15/2024	Paydown		27,584	27,584	21,979	22,137	0	5,447	0	5,447	0	27,584	0	0	0	191	06/15/2051	2.B FE
..95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		03/15/2024	Various Redemption 100.0000		19,633	19,633	27,121	26,119	0	(38)	0	(38)	0	26,081	0	(6,448)	(6,448)	663	03/15/2057	1.C FE
..96038#-AA-8	WESTIN 4.453% 07/15/47		03/15/2024			39,167	39,167	39,167	39,167	0	0	0	0	0	39,167	0	0	0	291	07/15/2047	1.D PL
..96042W-AD-9	Westlake Automobile Receivabl SERIES 20221A CLASS A3 2.420% 07/15/25		03/12/2024	Call 100.0000		143,035	143,035	140,029	142,659	0	376	0	376	0	143,035	0	0	0	577	07/15/2025	1.A FE
..96042W-AD-9	Westlake Automobile Receivabl SERIES 20221A CLASS A3 2.420% 07/15/25		02/15/2024	Paydown Redemption 100.0000		625,104	625,104	611,967	623,462	0	1,642	0	1,642	0	625,104	0	0	0	1,889	07/15/2025	1.A FE
..96928#-FP-7	KRAFT FOODS GRP 4.470% 01/15/35		03/15/2024			191,182	191,182	191,182	191,182	0	0	0	0	0	191,182	0	0	0	1,426	01/15/2035	2.C Z
..96950F-AH-6	Williams Partners LP 4.300% 03/04/24		03/04/2024	Maturity		4,000,000	4,000,000	4,112,120	4,000,000	0	0	0	0	0	4,000,000	0	0	0	86,000	03/04/2024	2.B FE
..97314#-AA-3	WIND ENERGY TRANSMISSION TEXAS No. 33 3.670% 12/18/34		03/31/2024	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	1,019	12/18/2034	1.G FE
..97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.920% 06/20/44		03/01/2024	Paydown		2,202	2,202	2,280	2,255	0	(53)	0	(53)	0	2,202	0	0	0	15	06/20/2044	1.A
..97653B-AC-5	WINWATER Mortgage Loan Trust Series 2015-A 3.500% 06/20/45		03/01/2024	Paydown		5,859	5,859	5,874	5,854	0	5	0	5	0	5,859	0	0	0	35	06/20/2045	1.A

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STATEMENT AS OF MARCH 31, 2024 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
..98138H-AH-4	WORKDAY INC 3.700% 04/01/29		03/15/2024	Blackrock		2,534,706	2,700,000	2,486,376	2,502,010	0	6,984	0	6,984	0	2,508,994	0	25,712	25,712	46,620	04/01/2029	2.B FE
..98163Q-AB-5	World Omni Auto Receivables T SERIES 2022B CLASS A2A 2.770% 10/15/25		03/15/2024	Paydown Redemption 100.0000		315,210	315,210	310,950	314,147	0	1,063	0	1,063	0	315,210	0	0	0	1,468	10/15/2025	1.A FE
..00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	01/15/2024			256,000	256,000	241,874	246,987	0	72	0	72	0	247,059	0	8,941	8,941	4,224	01/15/2030	1.C FE
..112585-AH-7	BROOKFIELD ASSET MGMT 4.000% 01/15/25	A	02/05/2024	MarketAxess		2,959,950	3,000,000	2,996,520	2,999,575	0	41	0	41	0	2,999,615	0	(39,665)	(39,665)	67,333	01/15/2025	1.G FE
..00176C-AQ-4	American Money Management Cor SERIES 201312A CLASS BR 7.063% 11/10/30	D	03/25/2024	RBC Capital Markets		3,253,250	3,250,000	3,248,800	3,249,069	0	26	0	26	0	3,249,095	0	4,155	4,155	88,567	11/10/2030	1.C FE
..00850B-AE-6	AGL CLO Ltd SERIES 202218A CLASS C 7.666% 04/21/31	D	02/14/2024	Paydown		750,000	750,000	729,000	730,827	0	19,173	0	19,173	0	750,000	0	0	0	18,389	04/21/2031	1.E FE
..03755H-AE-3	Apex Credit CLO LLC SERIES 20181A CLASS A2 6.616% 04/25/31	D	02/14/2024	Deutsche Bank		1,690,059	1,689,502	1,665,342	1,681,503	0	29	0	29	0	1,681,532	0	8,527	8,527	35,631	04/25/2031	1.A FE
..03755H-AE-3	Apex Credit CLO LLC SERIES 20181A CLASS A2 6.616% 04/25/31	D	01/25/2024	Paydown		110,498	110,498	108,918	109,975	0	523	0	523	0	110,498	0	0	0	1,884	04/25/2031	1.A FE
..04009G-AC-1	APES CLO Ltd SERIES 201953A CLASS A2 7.237% 04/24/31	D	02/06/2024	Robert W. Baird & Co		1,502,250	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	2,250	2,250	32,541	04/24/2031	1.A FE
..04015W-BE-3	APES CLO Ltd SERIES 201639A CLASS BR 7.160% 04/18/31	D	02/23/2024	JP Morgan		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	132,504	04/18/2031	1.C FE
..04016G-BB-3	APES CLO Ltd SERIES 201640A CLASS A1 6.446% 01/15/29	D	03/25/2024	Bank of America		3,225,310	3,223,699	3,223,699	3,223,699	0	0	0	0	0	3,223,699	0	1,612	1,612	94,743	01/15/2029	1.A FE
..04016G-BB-3	APES CLO Ltd SERIES 201640A CLASS A1 6.446% 01/15/29	D	01/15/2024	Paydown		487,610	487,610	487,610	487,610	0	0	0	0	0	487,610	0	0	0	8,132	01/15/2029	1.A FE
..04016L-AS-6	APES CLO Ltd SERIES 201742A CLASS BR 7.087% 01/22/28	D	03/15/2024	Call 100.0000		250,000	250,000	243,125	245,169	0	438	0	438	0	245,606	0	4,394	4,394	7,139	01/22/2028	1.A FE
..04018A-AS-8	APES CLO Ltd SERIES 202058A CLASS BR 7.164% 01/15/35	D	02/14/2024	Stone X		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	172,768	01/15/2035	1.C FE
..04941G-AQ-1	Atlas Senior Loan Fund LTD SERIES 20131A CLASS CR 7.331% 11/17/27	D	03/04/2024	Various		5,508,600	5,500,000	5,500,475	5,500,117	0	122	0	122	0	5,500,238	0	8,362	8,362	119,854	11/17/2027	1.C FE
..04941G-AQ-1	Atlas Senior Loan Fund LTD SERIES 20131A CLASS CR 7.331% 11/17/27	D	03/21/2024	Paydown		1,945,000	1,945,000	1,944,498	1,944,596	0	404	0	404	0	1,945,000	0	0	0	49,766	11/17/2027	1.C FE
..04942J-AC-5	Atlas Senior Loan Fund LTD SERIES 201810A CLASS A 6.661% 01/15/31	D	01/17/2024	Paydown		78,077	78,077	77,023	77,245	0	832	0	832	0	78,077	0	0	0	1,347	01/15/2031	1.A FE
..04943E-AA-9	Atlas Senior Loan Fund LTD SERIES 202118A CLASS X 6.422% 01/18/35	D	03/27/2024	Deutsche Bank		1,066,987	1,066,667	1,066,667	1,066,667	0	0	0	0	0	1,066,667	0	320	320	31,790	01/18/2035	1.A FE
..04943E-AA-9	Atlas Senior Loan Fund LTD SERIES 202118A CLASS X 6.422% 01/18/35	D	01/18/2024	Paydown		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	2,217	01/18/2035	1.A FE
..08179H-AQ-5	Benefit Street Partners CLO L SERIES 201712A CLASS A2 7.072% 10/15/30	D	02/12/2024	Bank of America		10,015,600	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	15,600	15,600	239,860	10/15/2030	1.B FE
..08179X-BC-8	Benefit Street Partners CLO L SERIES 201311A CLASS BR2 7.472% 07/15/29	D	01/30/2024	Paydown		250,000	250,000	249,500	249,620	0	380	0	380	0	250,000	0	0	0	5,554	07/15/2029	1.C FE
..08180F-BL-4	Benefit Street Partners CLO L SERIES 20141VA CLASS BRRR 7.728% 01/20/32	D	03/12/2024	Call 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	10,270	01/20/2032	1.F FE
..09629P-AC-0	Bluemountain CLO Ltd SERIES 201822A CLASS A2 6.979% 07/15/31	D	03/25/2024	Robert W. Baird & Co		5,000,500	5,000,000	4,950,000	4,967,042	0	864	0	864	0	4,967,906	0	32,594	32,594	158,941	07/15/2031	1.A FE
..09630A-AG-1	Bluemountain CLO Ltd SERIES 20183A CLASS B 7.357% 10/25/30	D	03/21/2024	Paydown		2,000,000	2,000,000	1,940,000	1,948,496	0	51,504	0	51,504	0	2,000,000	0	0	0	60,761	10/25/2030	1.C FE
..10948V-BA-2	Brightwood Capital MM CLO Ltd SERIES 20201A CLASS A2R 7.471% 01/15/31	D	01/15/2024	Paydown		2,503,943	2,503,943	2,503,943	2,503,943	0	0	0	0	0	2,503,943	0	0	0	46,767	01/15/2031	1.A FE
..111021-AL-5	British Telecom PLC 5.125% 12/04/28	D	03/18/2024	Blackrock		3,007,530	3,000,000	2,987,700	2,993,163	0	266	0	266	0	2,993,429	0	14,101	14,101	45,271	12/04/2028	2.B FE
..12233K-AJ-9	Burnham Park CLO Ltd SERIES 20161A CLASS BR 7.078% 10/20/29	D	02/06/2024	Scotia Capital		4,309,675	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	9,675	9,675	94,962	10/20/2029	1.A FE
..12481Q-AC-9	CBAM CLO Management SERIES 20185A CLASS A 6.592% 04/17/31	D	01/17/2024	Paydown		48,208	48,208	47,581	47,712	0	495	0	495	0	48,208	0	0	0	824	04/17/2031	1.A FE

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STATEMENT AS OF MARCH 31, 2024 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
..143109-AN-6	Carlyle Global Market Strategi SERIES 20164A CLASS A2R 7.028% 10/20/27	D.....	02/07/2024	Call 100.0000		400,000	400,000	393,600	396,230	0	(36)	0	(36)	0	396,194	0	3,806	3,806	8,694	10/20/2027	1.A FE
..148890-AJ-7	Catamaran CLO Ltd SERIES 20141A CLASS A1AR 6.672% 04/22/30	D.....	01/22/2024	Paydown		149,350	149,350	147,744	148,194	0	1,156	0	1,156	0	149,350	0	0	0	2,557	04/22/2030	1.A FE
..15674-JA-9	Cerberus SERIES 20203A CLASS A 7.410% 01/15/33	D.....	01/18/2024	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	4,899	01/15/2033	1.A FE
..23636A-AT-8	DANSKE BANK A/S 5.375% 01/12/24	D.....	01/12/2024	Various		5,000,000	5,000,000	4,989,900	4,989,932	0	.68	0	.68	0	5,000,000	0	0	0	134,375	01/12/2024	2.A FE
..248230-AU-0	DENALI CAPITAL CLO XI LTD SERIES 20151A CLASS A2R 7.228% 10/20/28	D.....	01/20/2024	Paydown		1,594,473	1,594,473	1,594,040	1,594,277	0	195	0	195	0	1,594,473	0	0	0	30,507	10/20/2028	1.A FE
..30259A-AA-0	DFD Limited SERIES 20173A CLASS A1 3.900% 01/25/36	D.....	01/25/2024	Paydown Redemption 100.0000		3,055,773	3,055,773	3,055,773	3,055,773	0	0	0	0	0	3,055,773	0	0	0	59,588	01/25/2036	1.A FE
..36321P-AE-0	GALAXY PIPELINE ASSETS 2.940% 09/30/40	D.....	03/31/2024			303,450	303,450	304,751	304,558	0	(18)	0	(18)	0	304,540	0	(1,090)	(1,090)	4,461	09/30/2040	1.C FE
..38123H-AN-4	Goldentree Loan Opportunities SERIES 20149A CLASS AR2 6.677% 10/29/29	D.....	03/01/2024	Call 100.0000		248,209	248,209	248,209	248,209	0	0	0	0	0	248,209	0	0	0	5,716	10/29/2029	1.A FE
..38123H-AN-4	Goldentree Loan Opportunities SERIES 20149A CLASS AR2 6.677% 10/29/29	D.....	01/29/2024	Paydown		458,568	458,568	458,568	458,568	0	0	0	0	0	458,568	0	0	0	7,838	10/29/2029	1.A FE
..38175J-AA-5	Golub Capital Partners CLO Lt SERIES 201317A CLASS A1 7.232% 10/25/30	D.....	01/25/2024	Paydown		979,771	979,771	978,301	978,802	0	969	0	969	0	979,771	0	0	0	18,253	10/25/2030	1.A FE
..390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR 7.132% 07/15/31	D.....	01/15/2024	Paydown		242,700	242,700	237,153	240,216	0	2,485	0	2,485	0	242,700	0	0	0	4,476	07/15/2031	1.A FE
..39729R-AA-6	Greenwood Park CLO, Ltd SERIES 20181A CLASS A1 6.606% 04/15/31	D.....	01/15/2024	Paydown		174,665	174,665	172,831	173,171	0	1,494	0	1,494	0	174,665	0	0	0	2,984	04/15/2031	1.A FE
..404280-CF-4	HSBC HOLDINGS PLC 4.950% 03/31/30	D.....	03/15/2024	Blackrock		787,448	800,000	785,144	786,106	0	403	0	403	0	786,509	0	939	939	18,590	03/31/2030	1.G FE
..46132F-AB-6	INVESCO FINANCE PLC 4.000% 01/30/24	D.....	01/30/2024	Maturity		3,000,000	3,000,000	2,978,520	2,989,803	0	197	0	197	0	3,000,000	0	0	0	60,000	01/30/2024	2.A FE
..478375-AR-9	JOHNSON CONTROLS INTL PL 3.900% 02/14/26	D.....	02/06/2024	Hilltop		3,903,240	4,000,000	3,974,201	3,993,198	0	316	0	316	0	3,993,514	0	(90,274)	(90,274)	75,400	02/14/2026	2.B FE
..48249V-AN-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R 6.862% 04/15/29	D.....	03/25/2024	Various		5,717,307	5,710,999	5,710,999	5,710,999	0	0	0	0	0	5,710,999	0	6,307	6,307	164,350	04/15/2029	1.A FE
..48249V-AN-1	KKR FINANCIAL CLO LTD SERIES 20131A CLASS A1R 6.862% 04/15/29	D.....	01/15/2024	Paydown		1,059,970	1,059,970	1,059,970	1,059,970	0	0	0	0	0	1,059,970	0	0	0	18,814	04/15/2029	1.A FE
..50189G-AK-8	LCM Ltd Partnership SERIES 22A CLASS A1R 6.738% 10/20/28	D.....	03/27/2024	Mitsubishi		425,627	425,287	425,287	425,287	0	0	0	0	0	425,287	0	340	340	13,166	10/20/2028	1.A FE
..50189G-AK-8	LCM Ltd Partnership SERIES 22A CLASS A1R 6.738% 10/20/28	D.....	01/20/2024	Paydown		82,290	82,290	82,290	82,290	0	0	0	0	0	82,290	0	0	0	1,469	10/20/2028	1.A FE
..50220P-AD-5	LSEGA FINANCING PLC 2.500% 04/06/31	D.....	03/18/2024	Blackrock		3,017,520	3,600,000	3,011,076	3,038,854	0	13,828	0	13,828	0	3,052,681	0	(35,161)	(35,161)	41,000	04/06/2031	1.G FE
..552081-AK-7	LYONDELLBASELL IND NV 5.750% 04/15/24	D.....	03/27/2024	Various		8,000,000	8,000,000	8,693,750	8,002,943	0	(2,943)	0	(2,943)	0	8,000,000	0	0	0	207,000	04/15/2024	2.B FE
..55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D.....	03/15/2024	Paydown		185,254	185,254	185,251	185,251	0	3	0	3	0	185,254	0	0	0	979	03/15/2044	2.C
..55283L-AB-1	MAPS LTD SERIES 20191A CLASS B 5.560% 03/15/44	D.....	03/15/2024	Paydown		14,100	14,100	14,100	14,100	0	0	0	0	0	14,100	0	0	0	163	03/15/2044	4.C FE
..55818R-BA-3	Madison Park Funding Ltd SERIES 201414A CLASS BR 7.281% 10/22/30	D.....	02/21/2024	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	61,762	10/22/2030	1.B FE
..55819Q-BA-4	Madison Park Funding Ltd SERIES 201519A CLASS A2 7.081% 01/22/28	D.....	01/22/2024	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	4,533	01/22/2028	1.A FE
..55819Q-BE-6	Madison Park Funding Ltd SERIES 201519A CLASS B2R2 7.431% 01/22/28	D.....	01/22/2024	Paydown		3,000,000	3,000,000	2,913,000	2,953,126	0	46,874	0	46,874	0	3,000,000	0	0	0	57,054	01/22/2028	1.D FE
..55822B-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X 6.481% 01/22/35	D.....	03/27/2024	Deutsche Bank		1,448,237	1,447,368	1,447,368	1,447,368	0	0	0	0	0	1,447,368	0	868	868	42,285	01/22/2035	1.A FE
..55822B-AA-3	Madison Park Funding Ltd SERIES 202152A CLASS X 6.481% 01/22/35	D.....	01/22/2024	Paydown		131,579	131,579	131,579	131,579	0	0	0	0	0	131,579	0	0	0	2,186	01/22/2035	1.A FE
..59801T-AN-3	MidOcean Credit CLO SERIES 20165A CLASS B1R 7.177% 07/19/28	D.....	01/19/2024	Paydown		128,512	128,512	127,908	128,072	0	440	0	440	0	128,512	0	0	0	2,389	07/19/2028	1.A FE
..606822-CS-1	mitsubishi UFJ FIN GRP 5.422% 02/22/29	D.....	03/15/2024	Blackrock		2,716,281	2,700,000	2,733,102	2,729,048	0	(1,346)	0	(1,346)	0	2,727,703	0	(11,422)	(11,422)	84,177	02/22/2029	1.G FE
..606822-CJ-9	mitsubishi UFJ FIN GRP 5.475% 02/22/31	D.....	03/15/2024	Blackrock		1,284,465	1,270,000	1,292,060	1,290,291	0	(600)	0	(600)	0	1,289,691	0	(5,225)	(5,225)	39,981	02/22/2031	1.G FE

STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

SCHEDULE D - PART 4

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

Table with 22 columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11-15 Change In Book/Adjusted Carrying Value (Unrealized Valuation Increase/(Decrease), Current Year's (Amortization)/Accretion, Current Year's Other Than Temporary Impairment Recognized, Total Change in Book/Adjusted Carrying Value (11 + 12 - 13), Total Foreign Exchange Change in Book /Adjusted Carrying Value), 16 Book/ Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest/ Stock Dividends Received During Year, 21 Stated Contractual Maturity Date, 22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol.

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STATEMENT AS OF MARCH 31, 2024 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
..92558B-AJ-7	Vibrant CLO Ltd SERIES 20177A CLASS A1R 6.618% 09/15/30	D	01/20/2024	Paydown		38,137	38,137	37,603	37,776	0	361	0	361	0	38,137	0	0	0	669	09/15/2030	1.A FE
..92916X-AJ-6	Voya CLO Ltd SERIES 20133A CLASS A1RR 6.709% 10/18/31	D	01/18/2024	Paydown		158,660	158,660	157,647	157,821	0	839	0	839	0	158,660	0	0	0	2,760	10/18/2031	1.A FE
..92919A-AC-8	Voya CLO Ltd SERIES 20212A CLASS B 7.172% 10/20/34	D	02/27/2024	Citigroup Global		4,001,320	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	1,320	1,320	106,322	10/20/2034	1.C FE
..949496-BL-6	Wellfleet CLO Ltd SERIES 20151A CLASS BR4 7.122% 07/20/29	D	03/25/2024	RBC Capital Markets		12,015,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	15,000	15,000	380,930	07/20/2029	1.A FE
..94949R-AU-1	Wellfleet CLO Ltd SERIES 20161A CLASS BR 7.072% 04/20/28	D	01/20/2024	Paydown		457,965	457,965	450,042	454,121	0	3,844	0	3,844	0	457,965	0	0	0	8,583	04/20/2028	1.A FE
..98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO SERIES 20191A CLASS A1R 7.070% 07/16/31	D	01/16/2024	Paydown		28,597	28,597	28,490	28,510	0	87	0	87	0	28,597	0	0	0	524	07/16/2031	1.A FE
..98885G-AC-2	Zais CLO 8, Limited SERIES 20181A CLASS B 7.022% 04/15/29	D	01/17/2024	Paydown		125,727	125,727	120,823	123,026	0	2,700	0	2,700	0	125,727	0	0	0	2,283	04/15/2029	1.A FE
..98888B-AN-6	Zais Matrix CDO I SERIES 202014A CLASS A1AR 6.779% 04/15/32	D	01/15/2024	Paydown Redemption 100.0000		129,615	129,615	125,483	127,160	0	2,454	0	2,454	0	129,615	0	0	0	2,271	04/15/2032	1.A FE
..P0606*-AA-9	AES Mexico 5.620% 11/26/27 AQUASURE FIN PTY No. 2014A-19 4.480%	D	03/30/2024			26,471	26,471	26,471	26,471	0	0	0	0	0	26,471	0	0	0	372	11/26/2027	2.C PL
..00458*-AB-5	02/27/24	D	02/27/2024	Maturity		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	504,000	02/27/2024	1.G FE
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						486,557,863	492,462,166	488,716,623	474,293,440	10,730	857,629	0	868,359	0	487,387,053	0	(878,002)	(878,002)	10,310,601	XXX	XXX
..00018K-AC-9	A&R Logistics 11.077% 05/05/25		01/02/2024	Redemption 100.0000		1,845	1,845	1,831	1,841	0	0	0	0	0	1,841	0	4	4	54	05/05/2025	3.A PL
..00018K-AD-7	A&R Logistics Term 2 1L 11.589% 05/05/25		01/02/2024	Redemption 100.0000		104	104	103	103	0	0	0	0	0	103	0	0	0	3	05/05/2025	3.A PL
..07385*-AB-4	BearCom 10.298% 07/05/24		01/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,745)	07/05/2024	3.C PL
..10153K-AC-3	Boulder 10.089% 12/29/25		01/02/2024	Various		2,147	2,147	2,128	2,140	0	0	0	0	0	2,140	0	7	7	51	12/29/2025	2.B PL
..12695*-AA-9	CUA Opco Chesapeake Urolo 10.581% 08/02/24		01/18/2024	Redemption 100.0000		27,409	27,409	27,082	27,359	0	4	0	4	0	27,363	0	46	46	263	08/02/2024	5.A PL
..12695*-AB-7	CUA Opco Chesapeake Urolo 10.581% 08/02/24		01/18/2024	Redemption 100.0000		7,549	7,549	7,470	7,536	0	1	0	1	0	7,537	0	12	12	75	08/02/2024	5.A PL
..25460H-AB-8	DIRECTV FINANCING LLC 10.298% 08/02/27		03/28/2024	Redemption 100.0000		1,476,161	1,476,161	1,468,051	1,469,075	0	118	0	118	0	1,469,194	0	6,968	6,968	1,207	08/02/2027	3.B FE
..27787*-AA-6	EasyPak 11.338% 08/09/24		01/01/2024	Redemption 100.0000		3,030	3,030	3,004	3,026	0	0	0	0	0	3,026	0	4	4	42	08/09/2024	5.C PL
..27787*-AC-2	EasyPak 11.338% 08/09/24		01/01/2024	Redemption 100.0000		2,826	2,826	2,803	2,822	0	0	0	0	0	2,822	0	4	4	39	08/09/2024	5.C PL
..27787*-AD-0	EasyPak 8.326% 08/09/24		01/01/2024	Redemption 100.0000		655	655	650	654	0	0	0	0	0	654	0	1	1	9	08/09/2024	5.C PL
..39808C-A*-4	GRIDIRON FUNDING LLC SYNDICATED BANK LOAN 8.148% 06/30/24		03/31/2024	Redemption 100.0000		692,300	692,300	684,944	691,353	0	627	0	627	0	691,980	0	320	320	14,174	06/30/2024	2.A PL
..40471*-AA-4	FIRMA First Lien Term Loan 12.083% 07/12/24		03/28/2024	Redemption 100.0000		7,500	7,500	7,406	7,488	0	5	0	5	0	7,494	0	6	6	235	07/12/2024	3.A PL
..40976*-AA-0	Hancock T/L 1L 10.829% 12/31/26		02/28/2024	Redemption 100.0000		56,363	56,363	56,363	56,363	0	0	0	0	0	56,363	0	0	0	527	12/31/2026	2.C Z
..40976*-AB-8	Hancock T/L 1L 10.810% 12/31/26		02/28/2024	Redemption 100.0000		10,665	10,665	10,665	10,665	0	0	0	0	0	10,665	0	0	0	0	12/31/2026	2.B FE
..40976*-AC-6	Hancock T/L 1L 10.829% 12/31/26		02/28/2024	Redemption 100.0000		12,121	12,121	12,121	12,121	0	0	0	0	0	12,121	0	0	0	115	12/31/2026	2.B FE

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STATEMENT AS OF MARCH 31, 2024 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		
..48240#-AA-3	K2 13.330% 01/31/24		01/01/2024	Redemption 100.0000		4,158	4,158	4,127	4,157	0	0	0	0	0	4,157	0	1	1	33	01/31/2024	5.A FE		
..48240#-AA-3	K2 13.330% 01/31/24		01/31/2024	Maturity		1,214,305	1,214,305	1,205,197	1,214,082	0	222	0	222	0	1,214,305	0	0	0	30,320	01/31/2024	5.A FE		
..59821P-AB-2	MILEAGE PLUS HOLDINGS IN 10.570% 06/20/27		03/21/2024	Northstar Mezzanine VII Feeder Sr Unsecured		250,000	250,000	267,188	258,940	0	(483)	0	(483)	0	258,457	0	(8,457)	(8,457)	6,806	06/20/2027	2.C FE		
..66706#-AA-6	Prom Note 8.000% 06/10/34		02/13/2024	Direct-Private Placement		285,242	285,242	285,242	285,242	0	0	0	0	0	285,242	0	0	0	(22,819)	06/10/2034	2.A PL		
..87297#-AA-7	TLE 10.829% 06/28/24		01/01/2024	Redemption 100.0000		6,101	6,101	6,061	6,099	0	0	0	0	0	6,099	0	3	3	0	06/28/2024	4.C PL		
..87297#-AB-5	TLE 10.829% 06/28/24		01/01/2024	Redemption 100.0000		945	945	939	944	0	0	0	0	0	944	0	1	1	0	06/28/2024	4.C PL		
..89989#-AD-6	Turbo Buyer Inc Portfolio Group 11.331%		01/01/2024	Redemption 100.0000		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	12/02/2025	4.B PL		
..24736C-BS-2	SKYMILES IP LTD 9.062% 10/20/27	D	01/26/2024	Redemption 100.0000		200,000	200,000	210,625	206,894	0	(106)	0	(106)	0	206,788	0	(6,788)	(6,788)	4,787	10/20/2027	2.B FE		
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						4,263,926	4,263,926	4,266,500	4,271,404	0	388	0	388	0	4,271,795	0	(7,868)	(7,868)	30,176	XXX	XXX		
2509999997. Total - Bonds - Part 4						528,781,712	534,592,493	531,400,510	517,101,372	10,730	785,557	0	796,287	0	530,153,989	0	(1,514,610)	(1,514,610)	10,891,437	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						528,781,712	534,592,493	531,400,510	517,101,372	10,730	785,557	0	796,287	0	530,153,989	0	(1,514,610)	(1,514,610)	10,891,437	XXX	XXX		
..18469P-4#-4	ClearBridge Energy MLP Opportunity Fund Inc		03/26/2024	Redemption 1.0000	17.000	1,700,000	0.00	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	25,950		1.C FE		
..18469Q-4#-2	ClearBridge Energy MLP Total Return Fund Inc		03/26/2024	Redemption 1.0000	10.000	1,000,000	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,265		1.C FE		
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,700,000	XXX	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	0	41,215	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						2,700,000	XXX	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	0	41,215	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks						2,700,000	XXX	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	0	41,215	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						2,700,000	XXX	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	0	41,215	XXX	XXX	
6009999999 - Totals						531,481,712	XXX	534,100,510	519,801,372	10,730	785,557	0	796,287	0	532,853,989	0	(1,514,610)	(1,514,610)	10,932,652	XXX	XXX		

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9LBCSORA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	47,703	10,093,001	211.58	145,017	0	0	354,572		354,572	126,854	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	28,751	6,248,742	217.34	0	142,892	0	149,006		149,006	6,114	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	38,151	8,467,996	221.96	79,354	0	0	32,142		32,142	8,226	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	19,110	4,098,713	214.48	91,542	0	0	87,657		87,657	35,815	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	63,126	14,203,981	225.01	133,196	0	0	5		5	(6,190)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	3,718	797,660	214.54	14,351	0	0	22,287		22,287	7,813	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	61,277	13,106,538	213.89	250,623	0	0	390,652		390,652	135,972	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/05/2024	01/07/2025	9,301	1,974,044	212.24	0	50,783	0	70,811		70,811	20,028	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2024	02/07/2025	50,563	11,324,595	223.97	0	106,182	0	125,310		125,310	19,128	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	9,428	1,952,350	207.08	43,652	0	0	102,777		102,777	33,961	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	9,882	2,135,797	216.13	0	54,450	0	57,072		57,072	2,622	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	18,957	4,127,508	217.73	59,335	0	0	44,022		44,022	17,065	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	10,170	2,218,586	218.15	34,985	0	0	25,894		25,894	10,123	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	12,875	2,714,179	210.81	69,139	0	0	107,684		107,684	35,954	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/05/2024	01/07/2025	56,284	12,289,611	218.35	0	177,857	0	241,988		241,988	64,131	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	26,692	5,770,543	216.19	109,975	0	0	94,626		94,626	38,264	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	7,904	1,698,174	214.85	43,472	0	0	27,477		27,477	11,838	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	43,342	9,523,104	219.72	136,527	0	0	99,950		99,950	38,137	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	33,904	7,343,945	216.61	134,260	0	0	112,333		112,333	45,194	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2024	02/07/2025	2,407	523,691	217.57	0	9,267	0	11,751		11,751	2,484	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	13,765	2,945,710	214	72,409	0	0	72,500		72,500	28,480	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	11,974	2,685,170	224.25	28,139	0	0	1,825		1,825	(1,127)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	44,571	9,983,458	223.99	93,599	0	0	46,789		46,789	15,611	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	37,441	8,514,458	227.41	65,147	0	0	1,073		1,073	(2,717)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	8,331	1,763,423	211.67	41,572	0	0	64,806		64,806	21,917	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	11,251	2,414,352	214.59	61,773	0	0	34,474		34,474	15,492	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	37,321	8,249,807	221.05	77,254	0	0	110,467		110,467	40,283	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2024	02/07/2025	25,754	5,581,149	216.71	0	107,137	0	136,386		136,386	29,249	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	7,349	1,637,872	222.87	19,107	0	0	25		25	(1,428)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9LBCS0S0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	22,892	5,019,758	219.28	0	96,146	0	98,884		98,884	2,738	0	0	0	0	0	0001		
Barclays Low vol index 9LBCS0R0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	8,853	1,846,647	208.59	47,009	0	0	87,005		87,005	28,733	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	2,182	461,471	211.49	11,957	0	0	14,205		14,205	5,991	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	49,099	10,586,726	215.62	187,072	0	0	170,899		170,899	70,865	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOS1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2024	02/07/2025	32,699	7,023,418	214.79	0	161,206	0	205,979		205,979	44,773	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0Y	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	7,835	1,648,249	210.37	41,917	0	0	63,481		63,481	23,093	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0S	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	50,029	10,826,776	216.41	154,590	0	0	208,016		208,016	79,987	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0W	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	18,760	3,972,993	211.78	88,735	0	0	132,393		132,393	49,152	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0Z	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	58,120	12,535,903	215.69	117,404	0	0	281,828		281,828	105,150	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	2,262	485,516	214.64	12,667	0	0	8,210		8,210	3,564	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	10,396	2,240,026	215.47	53,020	0	0	23,673		23,673	9,124	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOP1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	49,976	10,935,748	218.82	194,906	0	0	63,086		63,086	17,687	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOR1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	10,748	2,350,803	218.72	22,033	0	0	39,103		39,103	14,438	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0V	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	10,604	2,261,727	213.29	43,795	0	0	63,811		63,811	24,098	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	11,176	2,520,747	225.55	18,889	0	0	5,559		5,559	1,198	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/05/2024	01/07/2025	71,503	15,915,853	222.59	0	150,871	0	191,831		191,831	40,960	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOP0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	33,746	7,561,804	224.08	57,368	0	0	15,312		15,312	1,971	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	80,823	16,867,760	208.7	322,488	0	0	774,824		774,824	264,434	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	10,552	2,275,961	215.69	54,132	0	0	30,577		30,577	12,657	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	19,367	4,279,526	220.97	61,974	0	0	11,807		11,807	949	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/05/2024	01/07/2025	4,936	1,066,127	215.99	0	19,398	0	26,853		26,853	7,455	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	94,161	20,202,243	214.55	290,010	0	0	542,518		542,518	195,055	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	8,118	1,718,824	211.73	43,675	0	0	51,234		51,234	21,652	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	39,334	8,497,324	216.03	195,883	0	0	105,395		105,395	42,715	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO00	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	5,665	1,216,899	214.81	27,815	0	0	26,937		26,937	10,617	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	12,918	2,672,088	206.85	61,107	0	0	143,301		143,301	47,120	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0A	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/05/2024	01/07/2025	28,525	6,143,715	215.38	0	118,379	0	164,414		164,414	46,035	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0V	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	14,307	3,236,100	226.19	27,040	0	0	0		0	(930)	0	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSO0S	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2024	02/07/2025	8,158	1,749,646	214.47	0	41,361	0	52,841		52,841	11,480	0	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2024 OF THE 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 9LBCSOPA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	30,339	6,546,853	215.79	150,481	0	0	61,005		61,005	21,428	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	54,913	12,474,037	227.16	94,450	0	0	0		0	(2,508)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	4,696	1,006,212	214.27	22,916	0	0	22,191		22,191	9,069	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	13,388	3,028,232	226.19	18,609	0	0	3,036		3,036	(197)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	42,082	8,920,963	211.99	204,098	0	0	318,433		318,433	108,183	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	20,775	4,467,248	215.03	100,136	0	0	96,002		96,002	37,858	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	2,048	435,139	212.47	7,680	0	0	14,440		14,440	5,070	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	9,411	2,095,924	222.71	15,810	0	0	15,441		15,441	5,641	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	17,176	3,792,633	220.81	54,104	0	0	874		874	(5,411)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	35,393	7,424,036	209.76	169,528	0	0	316,531		316,531	106,718	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	11,021	2,298,981	208.6	44,415	0	0	106,527		106,527	36,288	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	2,093	460,774	220.15	0	8,142	0	8,303		8,303	161	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/05/2024	01/07/2025	31,239	6,668,589	213.47	0	153,696	0	214,070		214,070	60,374	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	11,411	2,521,260	220.95	26,245	0	0	12,570		12,570	3,766	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2024	02/07/2025	54,979	12,078,886	219.7	0	173,734	0	217,299		217,299	43,565	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	28,018	6,072,341	216.73	115,999	0	0	102,602		102,602	40,395	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	13,135	2,776,214	211.36	64,493	0	0	96,691		96,691	35,696	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	10,863	2,234,519	205.7	56,813	0	0	131,115		131,115	42,024	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	7,839	1,701,220	217.02	0	40,057	0	41,823		41,823	1,766	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	28,807	6,296,634	218.58	111,483	0	0	11,900		11,900	(7,392)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/07/2024	02/07/2025	9,093	1,942,265	213.6	0	49,648	0	63,436		63,436	13,788	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	8,187	1,759,468	214.91	37,742	0	0	35,290		35,290	14,402	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/06/2023	04/05/2024	14,684	3,367,041	229.3	20,704	0	0	0		0	(294)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	48,124	10,752,345	223.43	100,098	0	0	40,794		40,794	11,913	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	31,482	6,701,573	212.87	153,317	0	0	169,994		169,994	72,214	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	9,806	2,089,462	213.08	46,873	0	0	51,369		51,369	21,824	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	8,553	1,791,426	209.45	42,166	0	0	78,465		78,465	26,314	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	23,997	5,122,400	213.46	97,668	0	0	141,727		141,727	53,607	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	28,336	6,153,446	217.16	113,061	0	0	97,505		97,505	38,306	0	0	0	0	0	0001	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Barclays Low vol index 9LBCSOPF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	47,185	10,628,893	225.26	100,504	0	0	4,373		4,373	(4,472)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/05/2023	05/07/2024	12,278	2,818,538	229.56	17,435	0	0	93		93	(549)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	10,076	2,248,661	223.17	16,928	0	0	22,850		22,850	8,324	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOPZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	45,674	10,010,371	219.17	142,960	0	0	96,345		96,345	36,582	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	2,601	544,988	209.53	9,624	0	0	23,254		23,254	8,056	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	53,429	12,108,614	226.63	0	113,269	0	104,842		104,842	(8,427)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	8,355	1,809,025	216.52	35,262	0	0	31,524		31,524	12,421	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/07/2023	12/06/2024	49,128	10,652,424	216.83	152,788	0	0	234,098		234,098	83,793	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	26,722	5,715,301	213.88	104,750	0	0	150,587		150,587	57,167	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/07/2023	11/07/2024	62,297	13,183,914	211.63	252,299	0	0	474,255		474,255	164,619	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	41,321	9,115,826	220.61	85,121	0	0	95,124		95,124	35,900	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOOH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2023	08/07/2024	9,661	2,184,642	226.13	16,520	0	0	6,444		6,444	1,883	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSORG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/06/2023	10/07/2024	9,031	1,865,353	206.55	43,891	0	0	102,458		102,458	33,472	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	51,638	11,479,644	222.31	0	164,725	0	164,247		164,247	(478)	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOSC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/05/2024	01/07/2025	7,297	1,555,356	213.15	0	36,850	0	51,416		51,416	14,566	0	0	0	0	0	0001	
Barclays Low vol index 9LBCSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/07/2023	07/05/2024	9,450	2,013,606	213.08	51,030	0	0	52,460		52,460	21,383	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS01Y	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/14/2023	07/12/2024	15,269	3,984,293	260.94	90,842	0	0	74,303		74,303	17,353	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0KA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/14/2023	11/14/2024	12,600	3,215,394	255.19	69,281	0	0	123,735		123,735	27,288	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSS0ID	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/12/2023	05/14/2024	21,250	5,489,938	258.35	119,234	0	0	125,727		125,727	33,963	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHR	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/14/2023	04/12/2024	809	207,120	256.02	4,743	0	0	6,338		6,338	2,056	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/14/2023	07/12/2024	30,577	7,978,762	260.94	181,916	0	0	148,795		148,795	34,751	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOKC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/14/2023	11/14/2024	9,033	2,305,131	255.19	49,668	0	0	88,706		88,706	19,563	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/13/2023	10/14/2024	458,821	116,508,417	253.93	2,668,044	0	0	4,860,881		4,860,881	1,093,876	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/12/2024	01/14/2025	549,064	142,674,280	259.85	0	3,283,403	0	3,973,708		3,973,708	690,305	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2024	02/14/2025	1,058	273,662	258.66	0	5,906	0	8,589		8,589	2,684	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/14/2023	04/12/2024	18,631	4,769,909	256.02	109,231	0	0	145,967		145,967	47,341	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAI	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2024	02/14/2025	46,175	11,943,626	258.66	0	257,749	0	374,872		374,872	117,124	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/19/2023	05/14/2024	18,361	4,743,564	258.35	109,248	0	0	108,634		108,634	29,346	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/21/2023	05/14/2024	1,801	465,288	258.35	12,751	0	0	10,656		10,656	2,878	0	0	0	0	0	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Credit Suisse Balanced Trend 5 9CCSSOKF ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/14/2023	12/13/2024	11,266	2,914,740	258.72	66,716	0	0	86,421		86,421	18,884	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIN ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2023	06/14/2024	4,630	1,210,884	261.53	26,078	0	0	19,004		19,004	4,220	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAN ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/14/2024	03/14/2025	13,595	3,545,440	260.79	0	76,416	0	96,685		96,685	20,269	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOUX ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/13/2023	10/14/2024	15,155	3,848,309	253.93	82,922	0	0	160,556		160,556	36,131	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJV ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/13/2023	10/14/2024	15,782	4,007,523	253.93	86,353	0	0	167,199		167,199	37,626	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAF ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2024	02/14/2025	430,326	111,308,123	258.66	0	2,547,530	0	3,493,608		3,493,608	946,078	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAM ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/14/2024	03/14/2025	570,774	148,852,151	260.79	0	3,407,521	0	4,059,237		4,059,237	651,716	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAP ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/14/2024	03/14/2025	63,898	16,663,959	260.79	0	359,164	0	454,431		454,431	95,267	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOKE ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/14/2023	12/13/2024	631,747	163,445,584	258.72	3,741,113	0	0	4,846,080		4,846,080	1,058,955	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIG ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/19/2023	04/12/2024	5,634	1,442,417	256.02	38,593	0	0	44,140		44,140	14,316	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJL ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	09/14/2023	09/13/2024	14,632	3,780,616	258.38	81,189	0	0	104,973		104,973	24,649	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIB ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/12/2023	05/14/2024	15,523	4,010,367	258.35	87,100	0	0	91,843		91,843	24,810	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJC ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/21/2023	07/12/2024	8,464	2,208,596	260.94	50,107	0	0	41,188		41,188	9,619	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJL ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	08/14/2023	08/14/2024	49,405	12,734,139	257.75	273,807	0	0	362,733		362,733	88,035	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJT ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/13/2023	10/14/2024	5,053	1,283,108	253.93	27,648	0	0	53,533		53,533	12,047	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAK ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2024	02/14/2025	8,684	2,246,203	258.66	0	48,474	0	70,501		70,501	22,027	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIT ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/21/2023	06/14/2024	9,393	2,456,551	261.53	54,198	0	0	38,553		38,553	8,561	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJP ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	09/14/2023	05/14/2024	1,644	424,727	258.35	8,072	0	0	9,727		9,727	2,628	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJH ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	08/14/2023	08/14/2024	426,705	109,983,214	257.75	2,507,617	0	0	3,132,885		3,132,885	760,345	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOAD ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/12/2024	01/14/2025	33,301	8,653,265	259.85	0	199,140	0	241,007		241,007	41,867	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJZ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/14/2023	11/14/2024	438,093	111,796,953	255.19	2,560,149	0	0	4,302,173		4,302,173	948,780	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOHT ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/14/2023	04/12/2024	10,948	2,802,907	256.02	64,187	0	0	85,773		85,773	27,819	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIX ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/14/2023	07/12/2024	326,332	85,153,072	260.94	1,941,489	0	0	1,588,012		1,588,012	370,877	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIP ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2023	06/14/2024	12,733	3,330,061	261.53	71,719	0	0	52,262		52,262	11,604	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJN ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	09/14/2023	09/13/2024	11,520	2,976,538	258.38	63,921	0	0	82,647		82,647	19,407	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIR ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2023	06/14/2024	8,736	2,284,726	261.53	49,206	0	0	35,856		35,856	7,962	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOKH ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/14/2023	12/13/2024	67,869	17,559,068	258.72	401,913	0	0	520,618		520,618	113,764	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOJE ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/21/2023	04/12/2024	1,056	270,357	256.02	8,216	0	0	8,273		8,273	2,683	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSSOIA ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/12/2023	05/14/2024	465,434	120,244,874	258.35	2,765,635	0	0	2,753,766		2,753,766	743,889	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2024 OF THE 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 9CUBSOAB ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/12/2024	01/14/2025	37,374	9,711,634	258.85	0	223,497	0	270,485		270,485	46,988	0	0	0	0	0	0001			
Credit Suisse Balanced Trend 5 9COSOJK ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	09/14/2023	09/13/2024	435,786	112,598,387	258.38	2,567,244	0	0	3,126,417		3,126,417	734,126	0	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCSOIM ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2023	06/14/2024	332,490	86,956,110	261.53	1,991,297	0	0	1,364,683		1,364,683	303,022	0	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCSOJD ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/21/2023	05/14/2024	1,152	297,619	258.35	7,753	0	0	6,816		6,816	1,841	0	0	0	0	0	0	0001		
Credit Suisse Balanced Trend 5 9CCSOJK ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/14/2023	12/13/2024	5,751	1,487,899	258.72	34,057	0	0	44,115		44,115	9,640	0	0	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CCSOHQ ...	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/14/2023	04/12/2024	336,474	86,144,073	256.02	1,972,701	0	0	2,636,142		2,636,142	854,980	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS01Q	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/07/2023	08/07/2024	296,991	105,595,150	355.55	2,185,820	0	0	3,461,146		3,461,146	1,299,244	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/02/2023	05/07/2024	288,846	102,159,053	353.68	2,104,477	0	0	3,707,117		3,707,117	1,600,905	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/21/2024	03/07/2025	14,405	5,228,007	362.93	0	124,027	0	125,968		125,968	1,941	0	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/07/2024	03/06/2026	15,560	5,647,191	362.93	0	155,861	0	166,954		166,954	11,093	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/26/2024	01/28/2025	68,141	24,474,203	359.17	0	509,060	0	717,526		717,526	208,465	0	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/28/2023	07/28/2025	1,888	674,564	357.29	18,484	0	0	23,841		23,841	6,815	0	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/28/2023	07/28/2025	4,366	1,559,928	357.29	31,274	0	0	55,132		55,132	15,761	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	68,265	24,432,726	357.91	503,315	0	0	656,213		656,213	259,877	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/28/2023	04/05/2024	3,040	1,074,792	353.55	19,182	0	0	39,793		39,793	18,762	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	70,106	24,248,964	345.89	501,957	0	0	1,395,481		1,395,481	423,669	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/14/2024	02/14/2025	70,342	25,120,535	357.12	0	519,994	0	834,516		834,516	314,522	0	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/07/2023	09/05/2025	13,736	4,875,044	354.91	133,580	0	0	194,378		194,378	53,223	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/28/2024	12/06/2024	691	245,989	355.99	0	8,617	0	8,411		8,411	(206)	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/28/2023	08/07/2024	6,764	2,404,940	355.55	32,197	0	0	78,828		78,828	29,590	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/21/2023	09/20/2024	64,690	22,712,012	351.09	467,870	0	0	999,643		999,643	338,569	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2023	06/21/2024	5,156	1,866,214	361.95	39,856	0	0	33,378		33,378	13,634	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/26/2023	05/28/2024	53,219	18,951,286	356.1	388,499	0	0	567,915		567,915	239,847	0	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/06/2023	10/07/2025	3,547	1,229,284	346.57	33,684	0	0	69,491		69,491	17,194	0	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/21/2023	08/21/2025	3,966	1,398,808	352.7	38,464	0	0	61,249		61,249	16,551	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/21/2023	12/20/2024	109,703	39,279,159	358.05	813,078	0	0	1,198,144		1,198,144	401,348	0	0	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/21/2023	07/21/2025	396	141,701	357.83	3,885	0	0	4,868		4,868	1,404	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2024	62,145	22,157,178	356.54	454,218	0	0	632,697		632,697	276,311	0	0	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/21/2023	06/14/2024	12,089	4,377,064	362.07	89,096	0	0	75,828		75,828	31,178	0	0	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2024 OF THE 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 2BSGS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/21/2023	12/19/2025	12,506	4,477,773	358.05	124,030	0	0	159,982		159,982	42,704	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	09/19/2025	3,596	1,262,520	351.09	34,773	0	0	59,481		59,481	15,577	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0A0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2025	9,787	3,385,225	345.89	92,753	0	0	196,518		196,518	47,786	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	05/07/2024	12,474	4,411,804	353.68	106,902	0	0	160,094		160,094	69,136	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/07/2023	08/07/2025	7,843	2,788,579	355.55	76,684	0	0	107,170		107,170	29,989	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	08/28/2025	3,769	1,335,884	354.44	31,019	0	0	54,262		54,262	14,856	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2025	17,307	6,042,393	349.13	166,170	0	0	309,780		309,780	77,614	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/14/2025	5,647	1,976,676	350.04	58,729	0	0	97,873		97,873	24,669	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/21/2023	04/19/2024	52,072	18,266,337	350.79	372,632	0	0	819,770		819,770	350,298	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	09/12/2025	3,157	1,122,471	355.55	25,003	0	0	43,576		43,576	11,958	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/05/2024	01/07/2025	365,587	129,955,211	355.47	0	2,703,068	0	4,650,798		4,650,798	1,947,729	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/21/2024	02/21/2025	8,091	2,886,869	356.8	0	95,636	0	97,963		97,963	2,327	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/21/2024	02/07/2025	6,980	2,507,914	359.3	0	71,615	0	73,388		73,388	1,773	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2024	65,537	22,940,571	350.04	475,143	0	0	1,078,578		1,078,578	342,199	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/28/2025	2,043	724,121	354.44	19,838	0	0	29,413		29,413	8,053	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/12/2025	10,646	3,801,580	357.09	104,924	0	0	141,328		141,328	37,544	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	10/28/2025	4,210	1,456,197	345.89	51,278	0	0	84,535		84,535	20,556	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	89,956	32,122,388	357.09	664,931	0	0	1,033,587		1,033,587	345,320	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/07/2023	07/05/2024	265,997	94,059,199	353.61	1,937,619	0	0	3,469,451		3,469,451	1,337,304	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/21/2023	11/21/2024	67,246	23,647,056	351.65	489,496	0	0	1,023,716		1,023,716	329,332	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2025	9,120	3,181,330	348.83	87,165	0	0	164,815		164,815	41,643	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2024	03/21/2025	15,089	5,518,802	365.75	0	119,807	0	113,257		113,257	(6,550)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2024	08/07/2024	2,841	1,010,118	355.55	0	33,581	0	33,109		33,109	(471)	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/28/2023	04/26/2024	55,703	19,697,695	353.62	401,832	0	0	718,669		718,669	319,051	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2024	358,624	125,206,397	349.13	2,591,775	0	0	6,156,945		6,156,945	1,941,915	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0IR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/14/2023	08/14/2024	77,482	27,500,686	354.93	569,263	0	0	944,371		944,371	349,220	0	0	0	0	0	0001	
Global Balanced Index 9BSGS0KB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/21/2024	02/21/2025	54,855	19,572,264	356.8	0	405,144	0	664,164		664,164	259,020	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/21/2025	7,047	2,478,078	351.65	68,920	0	0	115,153		115,153	29,394	0	0	0	0	0	0001	
Global Balanced Index 2BSGS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2024	03/13/2026	13,152	4,747,083	360.94	0	131,023	0	153,463		153,463	22,440	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9BSGS01W	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/14/2024	3,829	1,359,027	354.93	26,803	0	0	46,669		46,669	17,258	0	0	0	0	0001	
Global Balanced Index 9BSGS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2024	03/14/2025	106,134	38,308,006	360.94	0	792,976	0	1,043,682		1,043,682	250,706	0	0	0	0	0001	
Global Balanced Index 2BSGS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	08/21/2025	2,662	938,887	352.7	23,585	0	0	41,111		41,111	11,109	0	0	0	0	0001	
Global Balanced Index 9BSGS0KD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/07/2024	03/07/2025	331,555	120,331,256	362.93	0	2,490,859	0	2,899,365		2,899,365	408,506	0	0	0	0	0001	
Global Balanced Index 9BSGS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/19/2024	01/21/2025	55,181	19,807,220	358.95	0	411,987	0	585,555		585,555	173,568	0	0	0	0	0001	
Global Balanced Index 9BSGS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/07/2024	02/07/2025	322,712	115,950,422	359.3	0	2,411,766	0	3,392,993		3,392,993	981,227	0	0	0	0	0001	
Global Balanced Index 2BSGS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/21/2024	03/06/2026	2,338	848,530	362.93	0	25,905	0	25,086		25,086	(819)	0	0	0	0	0001	
Global Balanced Index 9BSGS0KQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2024	07/05/2024	3,240	1,145,696	353.61	0	42,638	0	42,260		42,260	(378)	0	0	0	0	0001	
Global Balanced Index 9BSGS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/28/2023	09/27/2024	83,501	29,018,268	347.52	597,773	0	0	1,543,452		1,543,452	493,536	0	0	0	0	0001	
Global Balanced Index 9BSGS0IK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/28/2023	06/28/2024	66,612	24,155,510	362.63	500,018	0	0	410,402		410,402	165,885	0	0	0	0	0001	
Global Balanced Index 9BSGS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/06/2023	05/07/2024	2,578	911,787	353.68	27,507	0	0	33,087		33,087	14,288	0	0	0	0	0001	
Global Balanced Index 9BSGS0KJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/21/2024	03/14/2025	9,372	3,382,730	360.94	0	90,534	0	92,161		92,161	1,627	0	0	0	0	0001	
Global Balanced Index 2BSGS0B0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/21/2024	02/20/2026	8,464	3,019,955	356.8	0	83,347	0	115,617		115,617	32,270	0	0	0	0	0001	
Global Balanced Index 9BSGS0H0	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/06/2023	04/05/2024	328,840	116,261,382	353.55	2,383,360	0	0	4,304,422		4,304,422	2,029,466	0	0	0	0	0001	
Global Balanced Index 9BSGS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	65,785	23,389,857	355.55	481,832	0	0	784,194		784,194	281,568	0	0	0	0	0001	
Global Balanced Index 9BSGS0KK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2024	03/28/2025	87,194	31,974,912	366.71	0	661,884	0	622,286		622,286	(39,597)	0	0	0	0	0001	
Global Balanced Index 9BSGS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/20/2023	10/21/2024	71,100	24,548,697	345.27	508,160	0	0	1,454,084		1,454,084	439,736	0	0	0	0	0001	
Global Balanced Index 2BSGS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/07/2024	02/06/2026	27,225	9,781,943	359.3	0	270,957	0	335,798		335,798	64,841	0	0	0	0	0001	
Global Balanced Index 2BSGS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/21/2023	11/21/2025	8,829	3,104,718	351.65	85,381	0	0	144,272		144,272	36,828	0	0	0	0	0001	
Global Balanced Index 9BSGS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/19/2023	05/21/2024	49,432	17,790,082	359.89	364,696	0	0	367,296		367,296	158,194	0	0	0	0	0001	
Global Balanced Index 9BSGS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/07/2023	09/06/2024	337,887	119,919,475	354.91	2,470,338	0	0	4,174,613		4,174,613	1,501,321	0	0	0	0	0001	
Global Balanced Index 9BSGS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/28/2024	77,824	27,583,939	354.44	570,986	0	0	984,902		984,902	356,211	0	0	0	0	0001	
Global Balanced Index 9BSGS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	56,098	19,699,374	351.16	401,870	0	0	865,269		865,269	379,070	0	0	0	0	0001	
Global Balanced Index 9BSGS0IF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/07/2023	06/07/2024	279,340	100,249,539	358.88	2,075,167	0	0	2,362,126		2,362,126	990,216	0	0	0	0	0001	
Global Balanced Index 9BSGS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/21/2024	7,732	2,718,958	351.65	56,985	0	0	117,708		117,708	37,867	0	0	0	0	0001	
Global Balanced Index 9BSGS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/28/2023	08/21/2024	3,918	1,381,879	352.7	31,501	0	0	54,933		54,933	19,643	0	0	0	0	0001	
Global Balanced Index 9BSGS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/21/2023	07/19/2024	75,589	27,048,012	357.83	557,190	0	0	736,715		736,715	288,789	0	0	0	0	0001	
Global Balanced Index 2BSGS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	08/07/2025	4,316	1,534,554	355.55	33,233	0	0	58,976		58,976	16,503	0	0	0	0	0001	
Global Balanced Index 9BSGS0IG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	40,854	14,792,008	362.07	306,197	0	0	256,257		256,257	105,365	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 2BSGSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2025	8,271	2,895,181	350.04	79,319	0	0	143,352		143,352	36,132	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/28/2023	09/26/2025	14,167	4,923,316	347.52	134,403	0	0	267,969		267,969	67,351	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	12/05/2025	14,465	5,149,395	355.99	142,119	0	0	200,340		200,340	52,890	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/19/2024	01/21/2026	15,549	5,581,314	358.95	0	155,162	0	193,607		193,607	38,445	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	11/28/2025	3,265	1,149,280	352	37,450	0	0	52,709		52,709	13,456	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2024	02/27/2026	14,297	5,123,759	358.38	0	141,417	0	183,969		183,969	42,552	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOHV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	04/26/2024	5,912	2,090,601	353.62	50,252	0	0	76,275		76,275	33,862	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/28/2023	12/27/2024	73,924	26,570,503	359.43	552,664	0	0	748,902		748,902	252,267	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	72,585	26,226,412	361.32	0	545,508	0	667,885		667,885	122,377	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/26/2024	01/28/2026	17,900	6,429,143	359.17	0	178,727	0	221,359		221,359	42,632	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/28/2025	4,890	1,721,280	352	47,335	0	0	78,942		78,942	20,152	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/06/2023	10/07/2024	366,963	127,178,367	346.57	2,632,592	0	0	7,091,154		7,091,154	2,214,361	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/14/2024	3,241	1,134,480	350.04	26,058	0	0	53,339		53,339	16,923	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	11/27/2024	3,800	1,337,600	352	34,770	0	0	56,904		56,904	18,289	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	77,275	26,955,838	348.83	555,292	0	0	1,344,155		1,344,155	431,223	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/14/2024	02/13/2026	14,247	5,087,889	357.12	0	140,429	0	191,847		191,847	51,418	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/07/2023	12/06/2024	402,928	143,438,339	355.99	2,969,175	0	0	4,904,606		4,904,606	1,631,626	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOKC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/28/2024	02/28/2025	64,383	23,073,580	358.38	0	477,621	0	720,445		720,445	242,824	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOIP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/28/2023	07/26/2024	80,778	28,861,172	357.29	594,537	0	0	825,573		825,573	319,427	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2023	07/14/2025	2,466	882,606	357.91	24,364	0	0	30,120		30,120	8,727	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOKO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2024	10/07/2024	3,651	1,265,327	346.57	0	71,341	0	70,552		70,552	(789)	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/21/2024	03/20/2026	5,389	1,971,027	365.75	0	54,201	0	51,627		51,627	(2,575)	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOKF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/21/2024	03/21/2025	61,221	22,391,581	365.75	0	463,508	0	459,520		459,520	(3,987)	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	11/27/2024	48,830	17,188,160	352	354,018	0	0	731,214		731,214	235,008	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOIH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/21/2023	06/21/2024	36,677	13,275,240	361.95	274,799	0	0	237,434		237,434	96,987	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2024	03/27/2026	12,307	4,513,100	366.71	0	124,558	0	113,494		113,494	(11,064)	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOIS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/21/2023	08/21/2024	74,452	26,259,220	352.7	543,565	0	0	1,043,870		1,043,870	373,275	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/20/2023	10/21/2025	6,100	2,106,147	345.27	57,501	0	0	125,098		125,098	30,308	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/28/2023	09/20/2024	2,824	991,478	351.09	19,937	0	0	43,639		43,639	14,780	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Global Balanced Index 2BSGSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/21/2023	.09/19/2025	5,898	2,070,729	351.09	56,529	0	0	97,559		97,559	25,549	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.11/28/2023	.07/05/2024	3,725	1,317,197	353.61	19,147	0	0	48,586		48,586	18,727	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/05/2024	.01/07/2026	13,462	4,785,337	355.47	0	133,037	0	191,728		191,728	58,691	0	0	0	0	0	0001	
Global Balanced Index 9BSGSOKN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.03/28/2024	.11/07/2024	3,195	1,115,470	349.13	0	55,721	0	54,853		54,853	(868)	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOAI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2023	.09/12/2025	6,663	2,369,030	355.55	64,909	0	0	91,968		91,968	25,237	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/28/2023	.12/26/2025	9,127	3,280,518	359.43	91,200	0	0	110,549		110,549	29,748	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/12/2024	.01/14/2026	13,792	4,983,325	361.32	0	138,533	0	155,323		155,323	16,791	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.08/14/2023	.08/14/2025	3,790	1,345,185	354.93	37,127	0	0	53,281		53,281	14,766	0	0	0	0	0	0001	
Global Balanced Index 2BSGSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.11/28/2023	.10/21/2025	8,801	3,038,721	345.27	109,484	0	0	180,490		180,490	43,728	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	45	45,192	1004	360,180	0	0	243,738		243,738	(43,407)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOBA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.08/21/2023	.08/21/2024	52	49,909	959.79	462,644	0	0	525,326		525,326	(11,633)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOBE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	55	50,907	925.58	447,975	0	0	761,349		761,349	11,524	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOBI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.01/19/2024	.01/21/2025	54	52,429	970.91	0	409,698	0	636,498		636,498	226,800	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOBC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.09/21/2023	.09/20/2024	49	46,856	956.25	408,121	0	0	534,412		534,412	(3,304)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	62	62,904	1015	544,112	0	0	328,505		328,505	(56,229)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOAU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.04/21/2023	.04/19/2024	48	47,076	980.74	390,720	0	0	296,940		296,940	(33,267)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOBG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	49	48,435	988.47	393,274	0	0	467,476		467,476	(7,234)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION 9MXFSOBK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE .. 529900RLNSGA90UPEH54	.02/21/2024	.02/21/2025	55	56,134	1021	452,980	0	0	499,069		499,069	46,089	0	0	0	0	0	0001	
MSCI Emerging Markets 9MUBSOAA	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.03/21/2024	.03/21/2025	5,350	5,608,619	1048	0	435,476	0	425,283		425,283	(10,193)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFSOAI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSRPFMYCJUFXT09	.12/21/2023	.12/20/2024	6,039	6,028,854	998.32	466,488	0	0	566,038		566,038	(8,693)	0	0	0	0	0	0001	
MSCI Emerging Markets 9MIFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSRPFMYCJUFXT09	.05/19/2023	.05/21/2024	5,304	5,183,281	977.24	480,978	0	0	372,711		372,711	(35,238)	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.02/07/2024	.02/07/2025	88,957	18,179,253	204.36	0	472,362	0	487,223		487,223	14,861	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.04/06/2023	.04/05/2024	89,075	17,871,117	200.63	464,972	0	0	487,288		487,288	1,827	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.03/07/2024	.03/07/2025	83,430	17,185,746	205.99	0	445,516	0	404,599		404,599	(40,917)	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.06/07/2023	.06/07/2024	81,600	16,324,080	200.05	422,688	0	0	521,882		521,882	(1,197)	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.12/07/2023	.12/06/2024	112,304	22,516,952	200.5	582,858	0	0	826,955		826,955	6,352	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.07/07/2023	.07/05/2024	85,886	17,161,741	199.82	443,172	0	0	584,150		584,150	2,107	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODI	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.08/07/2023	.08/07/2024	92,500	18,637,825	201.49	482,850	0	0	537,339		537,339	(10,776)	0	0	0	0	0	0001	
Merrill Lynch GPA Index 9GMLSODC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch .. EYKN6VOZCB8VD9IULB80	.05/05/2023	.05/07/2024	97,407	19,475,556	199.94	506,516	0	0	610,425		610,425	2,094	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9GMLSODN	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch EYKN6VOZCB8VD91ULB80	01/05/2024	01/07/2025	92,424	18,761,148	202.99	0	487,999	0	556,957		556,957	68,958	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODL	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/07/2023	11/07/2024	104,851	20,422,878	194.78	528,449	0	0	1,212,896		1,212,896	45,249	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODK	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch EYKN6VOZCB8VD91ULB80	10/06/2023	10/07/2024	107,944	20,876,370	193.4	538,641	0	0	1,370,006		1,370,006	59,517	0	0	0	0	0	0001	
Merrill Lynch GPA index 9GMLSODJ	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch EYKN6VOZCB8VD91ULB80	09/07/2023	09/06/2024	91,248	18,102,691	198.39	467,236	0	0	762,270		762,270	15,995	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	02/28/2024	02/27/2026	13,842	3,649,166	263.63	0	100,770	0	106,083		106,083	5,313	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	05/05/2023	05/07/2024	230,914	63,247,345	273.9	1,265,409	0	0	24,230		24,230	(148,215)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	02/07/2024	02/06/2026	28,334	7,511,627	265.11	0	208,822	0	196,907		196,907	(11,914)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	09/21/2023	09/20/2024	47,462	12,327,780	259.74	250,125	0	0	341,956		341,956	(11,729)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	02/21/2024	02/20/2026	10,402	2,738,639	263.28	0	75,623	0	81,113		81,113	5,491	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	09/21/2023	09/19/2025	8,520	2,212,985	259.74	60,407	0	0	76,872		76,872	(636)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	12/07/2023	12/05/2025	18,522	4,850,541	261.88	133,358	0	0	151,748		151,748	(1,932)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	01/26/2024	01/28/2025	50,300	13,317,931	264.77	0	273,129	0	266,474		266,474	(6,655)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	12/28/2023	12/26/2025	12,142	3,217,509	264.99	89,729	0	0	83,129		83,129	(1,791)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	02/21/2024	02/21/2025	53,639	14,122,076	263.28	0	288,041	0	331,092		331,092	43,051	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	10/20/2023	10/21/2025	5,642	1,436,792	254.66	39,381	0	0	68,369		68,369	311	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	09/07/2023	09/06/2024	259,522	68,147,882	262.59	1,383,252	0	0	1,374,879		1,374,879	(112,724)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	11/28/2023	08/28/2025	6,686	1,763,098	263.7	34,573	0	0	46,350		46,350	(1,085)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	05/19/2023	05/21/2024	29,676	7,990,857	269.27	159,063	0	0	26,938		26,938	(29,805)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	06/07/2023	06/07/2024	208,444	55,439,851	265.97	1,102,669	0	0	495,093		495,093	(192,326)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	09/28/2023	09/27/2024	65,999	17,055,462	258.42	346,495	0	0	538,924		538,924	(10,194)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	07/28/2023	07/26/2024	46,905	12,560,221	267.78	255,163	0	0	109,308		109,308	(33,608)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	10/13/2023	10/14/2024	58,404	15,059,471	257.85	305,453	0	0	506,821		506,821	(6,175)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	01/12/2024	01/14/2026	11,815	3,144,799	266.17	0	86,840	0	75,914		75,914	(10,926)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	07/21/2023	07/21/2025	662	178,131	269.08	4,899	0	0	3,007		3,007	(167)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	11/28/2023	10/07/2024	1,026	262,605	255.95	7,154	0	0	10,322		10,322	21	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	03/28/2024	03/27/2026	10,030	2,664,169	265.62	0	73,520	0	69,286		69,286	(4,234)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	03/14/2024	03/14/2025	64,611	17,032,106	263.61	0	347,607	0	396,177		396,177	48,570	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	07/21/2023	07/19/2024	42,783	11,512,050	269.08	234,023	0	0	76,791		76,791	(31,591)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GFNF3BB653	10/27/2023	10/28/2025	8,822	2,238,583	253.75	61,313	0	0	112,180		112,180	695	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 2DMSSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/07/2023	11/07/2025	17,522	4,523,655	258.17	123,881	0	0	176,095		176,095	(582)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2023	09/13/2024	41,929	11,008,459	262.55	223,482	0	0	225,795		225,795	(17,560)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2023	07/28/2025	1,517	406,222	267.78	11,135	0	0	7,675		7,675	(357)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	11/21/2025	5,472	1,417,631	259.07	39,997	0	0	52,512		52,512	(283)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/21/2023	12/19/2025	11,566	3,052,267	263.9	85,126	0	0	84,404		84,404	(1,549)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOIM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2024	03/21/2025	49,286	13,030,233	264.38	0	265,652	0	285,904		285,904	20,253	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/21/2024	1,080	275,033	254.66	8,414	0	0	12,013		12,013	116	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/06/2023	04/05/2024	221,129	60,870,180	275.27	1,218,421	0	0	1		1	(77,086)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/28/2025	1,066	270,498	253.75	10,412	0	0	13,555		13,555	84	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/20/2023	10/21/2024	52,883	13,467,185	254.66	273,405	0	0	588,245		588,245	5,687	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2024	03/28/2025	69,344	18,419,153	265.62	0	375,844	0	365,907		365,907	(9,938)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2023	12/13/2024	68,502	18,063,292	263.69	369,226	0	0	377,006		377,006	(22,202)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/14/2023	07/14/2025	1,760	470,202	267.16	12,936	0	0	9,207		9,207	(413)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2023	08/28/2024	48,266	12,727,744	263.7	258,223	0	0	221,296		221,296	(24,484)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2024	03/06/2026	10,835	2,877,018	265.53	0	79,746	0	74,468		74,468	(5,278)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/19/2024	01/21/2026	7,013	1,852,484	264.15	0	51,475	0	51,239		51,239	(237)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/14/2023	08/14/2025	3,383	900,115	266.07	24,662	0	0	19,700		19,700	(696)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/12/2024	01/14/2025	53,856	14,334,852	266.17	0	292,438	0	246,116		246,116	(46,322)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	41,572	11,085,590	266.66	220,747	0	0	90,964		90,964	(37,177)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/07/2023	12/06/2024	306,564	80,282,980	261.88	1,633,986	0	0	1,970,674		1,970,674	(82,168)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	07/28/2025	1,678	449,335	267.78	6,284	0	0	8,489		8,489	(395)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/14/2024	5,376	1,386,202	257.85	32,274	0	0	46,652		46,652	(568)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	11/28/2025	8,558	2,224,567	259.94	61,275	0	0	78,333		78,333	(590)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2024	03/20/2026	14,095	3,726,436	264.38	0	102,894	0	104,372		104,372	1,478	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/21/2023	06/21/2024	29,454	7,888,665	267.83	156,984	0	0	54,231		54,231	(25,415)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/21/2023	08/21/2024	51,633	13,582,577	263.06	275,720	0	0	251,542		251,542	(25,468)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2026	17,664	4,671,598	264.47	0	130,360	0	125,688		125,688	(4,672)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2024	02/07/2025	289,830	76,836,831	265.11	0	1,567,980	0	1,507,576		1,507,576	(60,404)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	09/27/2024	2,295	593,074	258.42	12,873	0	0	18,740		18,740	(354)	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2024 OF THE 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 9DMSSOHK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2024	03/07/2025	286,086	75,964,416	265.53	0	1,550,586	0	1,484,669		1,484,669	(65,917)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/07/2025	753	192,730	255.95	6,465	0	0	8,493		8,493	16	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/26/2024	01/28/2026	17,671	4,678,751	264.77	0	130,589	0	124,790		124,790	(5,798)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/21/2025	2,112	537,842	254.66	19,588	0	0	25,593		25,593	116	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2024	02/13/2026	24,786	6,524,419	263.23	0	180,690	0	193,208		193,208	12,518	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	38,514	10,548,599	273.89	210,286	0	0	1,710		1,710	(23,740)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/14/2023	11/14/2025	4,233	1,096,262	258.98	30,054	0	0	40,738		40,738	(214)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	11/07/2024	5,478	1,414,255	258.17	32,816	0	0	46,980		46,980	(615)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2023	11/21/2024	52,819	13,683,818	259.07	278,356	0	0	425,295		425,295	(8,047)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2024	02/14/2025	54,014	14,218,105	263.23	0	290,055	0	332,370		332,370	42,315	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/21/2023	11/21/2025	9,997	2,589,923	259.07	71,379	0	0	95,937		95,937	(517)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/26/2025	8,206	2,120,595	258.42	58,009	0	0	80,259		80,259	(347)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/14/2023	08/14/2024	48,245	12,836,547	266.07	260,523	0	0	157,315		157,315	(30,293)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/13/2026	25,888	6,824,336	263.61	0	188,465	0	199,825		199,825	11,361	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/21/2023	12/20/2024	62,230	16,422,497	263.9	334,175	0	0	338,878		338,878	(20,049)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	09/20/2024	962	249,870	259.74	4,747	0	0	6,931		6,931	(238)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/21/2023	08/21/2025	4,066	1,069,602	263.06	29,316	0	0	29,302		29,302	(621)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOBB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2023	12/12/2025	18,466	4,869,300	263.69	135,540	0	0	136,027		136,027	(2,444)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/28/2023	12/27/2024	58,580	15,523,114	264.99	316,918	0	0	290,986		290,986	(20,122)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/07/2023	08/07/2025	3,131	836,854	267.28	23,013	0	0	16,591		16,591	(704)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/14/2023	11/14/2024	51,604	13,364,404	258.98	271,437	0	0	416,466		416,466	(7,878)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2023	04/19/2024	41,809	11,429,744	273.38	227,859	0	0	1,090		1,090	(27,262)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2025	2,567	657,024	255.95	17,995	0	0	28,954		28,954	56	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2024	02/28/2025	58,837	15,511,198	263.63	0	316,543	0	355,340		355,340	38,797	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	42,916	11,708,343	272.82	233,892	0	0	10,006		10,006	(32,298)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2023	04/12/2024	45,513	12,458,729	273.74	248,046	0	0	194		194	(25,735)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/19/2024	01/21/2025	46,233	12,212,447	264.15	0	250,583	0	256,518		256,518	5,935	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/28/2023	10/28/2024	1,016	257,810	253.75	8,508	0	0	12,064		12,064	169	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2023	08/28/2025	5,095	1,343,552	263.7	36,837	0	0	35,321		35,321	(827)	0	0	0	0	0	0001	

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

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

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PIMCO US Fundamental Balanced 9DMSSOGM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	10/27/2023	10/28/2024	53,210	13,502,038	253.75	274,564	0	631,798		631,798	8,841	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	09/07/2023	09/05/2025	13,712	3,600,634	262.59	98,589	0	102,811		102,811	(1,903)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	06/28/2023	06/28/2024	43,620	11,640,433	266.86	237,293	0	101,107		101,107	(35,887)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	11/28/2023	11/27/2024	47,148	12,255,651	259.94	249,413	0	354,841		354,841	(9,033)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	07/14/2023	07/12/2024	49,408	13,199,841	267.16	268,285	0	118,135		118,135	(37,751)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	10/13/2023	10/14/2025	9,084	2,342,309	257.85	64,224	0	92,369		92,369	(240)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	11/07/2023	11/07/2024	275,613	71,155,008	258.17	1,444,212	0	2,363,695		2,363,695	(30,955)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	10/06/2023	10/07/2024	280,857	71,885,349	255.95	1,460,456	0	2,825,465		2,825,465	5,670	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	07/07/2023	07/05/2024	228,900	60,425,022	263.98	1,226,904	0	871,952		871,952	(157,738)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOHC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	01/05/2024	01/07/2025	277,805	73,471,088	264.47	0	1,505,703	0	1,471,848		1,471,848	(33,855)	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	09/14/2023	09/12/2025	6,691	1,756,722	262.55	48,108	0	50,493		50,493	(910)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 2DMSSOAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	11/28/2023	11/14/2025	1,270	328,905	258.98	9,300	0	12,222		12,222	(64)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	05/26/2023	05/28/2024	39,046	10,338,990	264.79	205,772	0	108,826		108,826	(36,821)	0	0	0	0	0	0001	
PIMCO US Fundamental Balanced 9DMSSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGFNF3BB653	08/07/2023	08/07/2024	219,773	58,740,927	267.28	1,193,367	0	586,275		586,275	(147,692)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOEK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2024	02/21/2025	1	1,995	1995	0	20,546	0	28,103		28,103	7,557	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOEM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2023	04/26/2024	30	53,070	1769	543,540	0	1,087,286		1,087,286	185,019	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXODM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/07/2023	08/07/2024	30	58,768	1959	588,870	0	681,565		681,565	106,726	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXODI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2023	10/21/2024	26	43,701	1681	459,290	0	1,288,866		1,288,866	171,094	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOFO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2023	11/14/2024	42	75,529	1798	731,514	0	1,674,078		1,674,078	233,778	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOEA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2023	11/21/2024	23	41,015	1783	388,815	0	951,788		951,788	131,153	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOEQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/28/2024	03/28/2025	15	31,868	2125	0	317,953	0	317,953		317,953	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOFG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/28/2023	11/27/2024	28	50,199	1793	485,772	0	1,141,580		1,141,580	157,530	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXODX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2023	07/19/2024	23	45,086	1960	440,496	0	500,352		500,352	78,472	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOEI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/07/2024	02/07/2025	1	1,950	1950	0	19,165	0	30,752		30,752	11,588	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXODU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/06/2023	10/07/2024	30	52,367	1746	539,422	0	1,298,311		1,298,311	181,319	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXODT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	25	46,576	1863	467,150	0	727,107		727,107	118,386	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXODS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2023	09/20/2024	28	49,891	1782	491,932	0	1,106,905		1,106,905	159,820	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOEM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/07/2024	03/07/2025	2	4,169	2085	0	45,595	0	45,595		45,595	3,649	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXOEO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2023	04/26/2024	45	79,605	1769	815,310	0	1,630,929		1,630,929	277,528	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9RWSOEY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2023	.07/12/2024	44	84,968	1931	843,392	0	0	1,050,685		1,050,685	166,718	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/12/2023	.05/14/2024	31	53,966	1741	562,805	0	0	1,224,770		1,224,770	196,178	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/28/2023	.08/28/2024	30	56,070	1869	570,690	0	0	933,406		933,406	143,237	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/21/2023	.08/21/2024	21	38,976	1856	393,666	0	0	671,635		671,635	103,110	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/28/2023	.09/27/2024	37	66,389	1794	676,582	0	0	1,428,832		1,428,832	206,306	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/28/2023	.08/28/2024	28	52,332	1869	532,644	0	0	871,179		871,179	133,688	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2024	.03/21/2025	1	2,099	2099	0	20,859	0	22,462		22,462	1,603	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/14/2023	.07/12/2024	30	57,933	1931	575,040	0	0	716,376		716,376	113,671	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2023	.12/20/2024	17	34,290	2017	336,736	0	0	413,398		413,398	64,109	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2023	.12/27/2024	27	55,575	2058	554,688	0	0	591,421		591,421	93,874	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/07/2023	.06/07/2024	28	52,877	1888	529,816	0	0	733,483		733,483	122,138	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/07/2023	.09/06/2024	27	50,106	1856	497,043	0	0	879,126		879,126	133,169	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/05/2024	.01/07/2025	3	5,853	1951	0	59,458	0	88,834		88,834	29,376	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/28/2023	.09/27/2024	26	46,652	1794	475,436	0	0	1,004,044		1,004,044	144,972	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOES	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2023	.06/28/2024	27	50,185	1859	491,616	0	0	802,889		802,889	129,264	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2023	.06/28/2024	36	66,914	1859	655,488	0	0	1,070,519		1,070,519	172,351	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/13/2023	.10/14/2024	36	61,910	1720	639,972	0	0	1,649,725		1,649,725	225,577	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOGA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/26/2024	.01/28/2025	13	25,718	1978	0	250,924	0	369,130		369,130	118,206	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/28/2023	.12/27/2024	28	57,634	2058	575,232	0	0	613,325		613,325	97,350	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2023	.12/13/2024	41	82,021	2001	799,705	0	0	1,030,884		1,030,884	158,499	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOEC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	31	57,916	1868	562,929	0	0	1,079,067		1,079,067	154,088	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/06/2023	.04/05/2024	29	50,879	1754	539,313	0	0	1,077,906		1,077,906	190,715	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/28/2023	.07/26/2024	27	53,502	1982	526,824	0	0	550,019		550,019	85,320	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/07/2023	.11/07/2024	31	53,728	1733	518,475	0	0	1,406,124		1,406,124	190,475	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/14/2023	.11/14/2024	31	55,748	1798	539,927	0	0	1,235,629		1,235,629	172,551	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSOFS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/28/2023	.11/27/2024	36	64,541	1793	624,564	0	0	1,467,746		1,467,746	202,539	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWSODE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/19/2023	.05/21/2024	23	40,796	1774	415,288	0	0	839,608		839,608	137,108	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/21/2024	.02/21/2025	1,142	2,277,993	1995	0	236,349	0	320,941		320,941	84,593	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.02/28/2024	.02/28/2025	2,634	5,374,177	2040	0	543,405	0	666,927		666,927	123,522	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 Option	2000 OTC Call 9MILSOEK	N/A	Equity/Index	BOA/Merrill Lynch	04/14/2023	04/12/2024	4,894	8,716,948	1781	916,785	0	0	1,696,055		1,696,055	302,963	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RBCSOFE	N/A	Equity/Index	Barclays Bank PLC	02/28/2024	02/28/2025	1,359	2,772,781	2040	0	280,367	0	344,098		344,098	63,731	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RIFSOAE	N/A	Equity/Index	Wells Fargo	05/05/2023	05/07/2024	3,121	5,492,585	1760	575,539	0	0	1,168,445		1,168,445	193,048	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RIFSOAK	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	2,898	5,565,580	1920	570,291	0	0	758,551		758,551	118,663	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGK	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	2,765	5,616,213	2031	0	563,991	0	729,676		729,676	165,685	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RIFSOAI	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	4,215	7,473,279	1773	787,377	0	0	1,549,996		1,549,996	249,630	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MILSOEO	N/A	Equity/Index	BOA/Merrill Lynch	01/19/2024	01/21/2025	1,144	2,224,382	1944	0	215,249	0	349,906		349,906	134,657	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGA	N/A	Equity/Index	Morgan Stanley	01/12/2024	01/14/2025	1,384	2,700,129	1951	0	260,370	0	413,360		413,360	152,990	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOFS	N/A	Equity/Index	Morgan Stanley	12/14/2023	12/13/2024	2,749	5,499,429	2001	535,240	0	0	691,195		691,195	106,272	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RSGSOBY	N/A	Equity/Index	Societe Generale	10/27/2023	10/28/2024	3,725	6,097,602	1637	654,604	0	0	2,003,582		2,003,582	257,204	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RBCSOFA	N/A	Equity/Index	Barclays Bank PLC	02/14/2024	02/14/2025	1,618	3,255,578	2012	0	329,517	0	431,996		431,996	102,479	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RSGSOBW	N/A	Equity/Index	Societe Generale	09/14/2023	09/13/2024	3,465	6,467,873	1867	635,615	0	0	1,104,094		1,104,094	166,983	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RBCSOEW	N/A	Equity/Index	Barclays Bank PLC	02/14/2024	02/14/2025	2,557	5,144,940	2012	0	520,751	0	682,703		682,703	161,952	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGG	N/A	Equity/Index	Morgan Stanley	02/07/2024	02/07/2025	1,596	3,112,775	1950	0	305,867	0	490,803		490,803	184,936	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGO	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	1,011	2,053,523	2031	0	206,219	0	266,800		266,800	60,582	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOFW	N/A	Equity/Index	Morgan Stanley	01/12/2024	01/14/2025	2,827	5,515,364	1951	0	531,840	0	844,342		844,342	312,502	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGM	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	1,592	3,233,639	2031	0	324,728	0	420,124		420,124	95,396	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RSGSOBS	N/A	Equity/Index	Societe Generale	07/07/2023	07/05/2024	2,349	4,380,086	1865	435,261	0	0	692,112		692,112	110,722	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOFU	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	1,571	3,065,241	1951	0	311,362	0	465,195		465,195	153,833	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RBCSOEY	N/A	Equity/Index	Barclays Bank PLC	02/14/2024	02/14/2025	2,145	4,315,955	2012	0	436,844	0	572,701		572,701	135,857	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGI	N/A	Equity/Index	Morgan Stanley	03/07/2024	03/07/2025	1,414	2,947,822	2085	0	296,559	0	322,359		322,359	25,800	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOFV	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	3,213	6,021,483	1874	614,379	0	0	893,165		893,165	147,210	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RBCSOEW	N/A	Equity/Index	Barclays Bank PLC	10/13/2023	10/14/2024	3,329	5,724,915	1720	595,152	0	0	1,525,537		1,525,537	208,596	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGO	N/A	Equity/Index	Morgan Stanley	03/21/2024	03/21/2025	1,756	3,685,071	2099	0	366,281	0	394,437		394,437	28,157	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOGE	N/A	Equity/Index	Morgan Stanley	01/26/2024	01/28/2025	1,427	2,823,077	1978	0	275,437	0	405,191		405,191	129,754	0	0	0	0	0001	
Russell Option	2000 OTC Call 9MSSOFM	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	4,779	8,319,522	1741	865,083	0	0	1,888,122		1,888,122	302,431	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RSGSOBO	N/A	Equity/Index	Societe Generale	04/21/2023	04/19/2024	2,168	3,883,994	1792	406,748	0	0	732,866		732,866	129,576	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RBCSOFC	N/A	Equity/Index	Barclays Bank PLC	02/28/2024	02/28/2025	1,233	2,515,702	2040	0	254,373	0	312,195		312,195	57,822	0	0	0	0	0001	
Russell Option	2000 OTC Call 9RSGSOBQ	N/A	Equity/Index	Societe Generale	06/14/2023	06/14/2024	4,296	8,051,134	1874	821,467	0	0	1,194,222		1,194,222	196,829	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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Russell 2000 OTC Call Option 9MNSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2023	07/26/2024	3,228	6,396,411	1982	628,562	0	0	657,579		657,579	102,005	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/12/2024	01/14/2025	1,682	3,281,515	1951	0	316,433	0	502,364		502,364	185,932	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	3,006	5,329,698	1773	561,532	0	0	1,105,406		1,105,406	178,028	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2024	03/28/2025	2,387	5,071,301	2125	0	505,969	0	505,969		505,969	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/28/2024	03/28/2025	2,168	4,606,024	2125	0	459,548	0	459,548		459,548	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOEM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/19/2024	01/21/2025	103	200,272	1944	0	19,380	0	31,504		31,504	12,124	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOEM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/14/2023	04/12/2024	3,210	5,717,492	1781	601,324	0	0	1,112,451		1,112,451	199,715	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOGC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/26/2024	01/28/2025	2,590	5,123,875	1978	0	499,917	0	735,421		735,421	235,504	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2023	09/13/2024	2,727	5,090,300	1867	500,237	0	0	868,937		868,937	131,418	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOAM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	3,430	6,587,281	1920	674,982	0	0	897,801		897,801	140,446	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MNSOCA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/27/2023	10/28/2024	2,654	4,344,439	1637	466,394	0	0	1,427,519		1,427,519	183,253	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOMC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/14/2023	08/14/2024	12	53,877	4490	479,076	0	0	1,036,702		1,036,702	452,955	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1FG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/19/2024	01/21/2025	12	58,078	4840	0	454,752	0	826,335		826,335	371,583	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/06/2023	10/07/2024	18	77,553	4309	726,924	0	0	1,927,374		1,927,374	715,758	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/21/2023	11/21/2024	46	208,757	4538	1,781,304	0	0	4,115,986		4,115,986	1,694,641	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1GW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	02/21/2024	02/21/2025	42	209,236	4982	0	1,761,774	0	2,542,788		2,542,788	781,014	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2023	06/14/2024	26	113,687	4373	2,276,820	0	0	2,420,947		2,420,947	1,030,202	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SIXS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/14/2023	09/12/2025	1	4,505	4505	63,130	0	0	111,738		111,738	39,038	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1FM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/19/2024	01/21/2025	16	77,437	4840	0	606,336	0	1,101,780		1,101,780	495,444	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2023	07/19/2024	66	299,398	4536	2,461,074	0	0	5,278,117		5,278,117	2,450,294	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/14/2023	08/14/2024	24	107,753	4490	958,152	0	0	2,073,404		2,073,404	905,910	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1H0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	03/21/2024	03/21/2025	61	319,733	5242	0	2,700,909	0	2,722,559		2,722,559	21,650	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SIXS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2023	11/14/2025	2	8,991	4496	119,694	0	0	231,995		231,995	78,873	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1CG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/21/2023	11/21/2024	14	63,535	4538	542,136	0	0	1,252,691		1,252,691	515,760	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/28/2023	08/28/2024	11	48,766	4433	444,752	0	0	1,020,467		1,020,467	423,315	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0XQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	07/21/2023	07/19/2024	162	734,887	4536	6,040,818	0	0	12,955,379		12,955,379	6,014,358	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0YW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	08/21/2023	08/21/2024	12	52,797	4400	472,008	0	0	1,144,541		1,144,541	467,005	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS1BM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	10/20/2023	10/21/2024	65	274,570	4224	2,636,140	0	0	7,531,288		7,531,288	2,638,679	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ZS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	09/21/2023	09/20/2024	68	294,440	4330	2,564,552	0	0	7,072,026		7,072,026	2,693,495	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXF51DU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2023	11	52,214	4747	407,792	0	0	812,737		812,737	371,028	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/06/2023	39	168,032	4309	1,575,002	0	0	4,175,978		4,175,978	1,550,810	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/13/2023	30	129,833	4328	1,226,940	0	0	3,172,897		3,172,897	1,185,887	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50KC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/12/2023	54	222,700	4124	2,075,544	0	0	6,238,362		6,238,362	2,276,884	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50MI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/28/2023	17	75,366	4433	687,344	0	0	1,577,086		1,577,086	654,214	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50KE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/12/2023	53	218,576	4124	2,037,108	0	0	6,122,837		6,122,837	2,234,720	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50PA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/14/2023	18	84,952	4720	688,968	0	0	1,359,507		1,359,507	614,275	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50ME	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/14/2023	44	197,548	4490	1,756,612	0	0	3,801,240		3,801,240	1,660,835	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50OY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/26/2024	40	195,639	4891	0	1,564,023	0	2,615,832		2,615,832	1,051,809	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2024	137	718,090	5242	0	6,065,976	0	6,114,599		6,114,599	48,623	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/07/2024	26	129,872	4995	0	1,039,230	0	1,516,622		1,516,622	477,392	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50MO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/14/2023	40	180,204	4505	1,601,280	0	0	3,488,296		3,488,296	1,496,425	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/21/2023	51	224,388	4400	2,006,034	0	0	4,864,299		4,864,299	1,984,771	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50OM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2023	36	161,845	4496	1,373,436	0	0	3,338,559		3,338,559	1,347,461	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2024	58	288,944	4982	0	2,432,926	0	3,511,470		3,511,470	1,078,544	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/07/2023	15	65,984	4399	554,265	0	0	1,380,499		1,380,499	586,246	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50KM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/14/2023	50	218,630	4373	4,378,500	0	0	4,655,667		4,655,667	1,981,158	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2023	46	218,351	4747	1,705,312	0	0	3,398,719		3,398,719	1,551,574	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	51	222,650	4366	1,990,071	0	0	4,807,348		4,807,348	2,020,341	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50LU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/14/2023	5	22,673	4535	184,865	0	0	410,919		410,919	185,408	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/20/2023	222	937,764	4224	9,003,432	0	0	25,722,247		25,722,247	9,012,105	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51FY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/07/2024	17	84,916	4995	0	679,497	0	991,637		991,637	312,141	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2024	143	749,539	5242	0	6,331,639	0	6,382,392		6,382,392	50,753	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50MW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/28/2023	12	51,596	4300	479,844	0	0	1,287,506		1,287,506	478,884	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50OI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2023	11	49,453	4496	419,661	0	0	1,020,115		1,020,115	411,724	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50IC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/19/2023	18	75,456	4192	664,758	0	0	1,965,911		1,965,911	748,949	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2023	161	764,227	4747	5,968,592	0	0	11,895,517		11,895,517	5,430,508	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/21/2024	11	59,963	5451	0	349,866	0	351,113		351,113	1,247	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2023	55	238,150	4330	2,074,270	0	0	5,720,021		5,720,021	2,178,562	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIIXSOR1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2024	8	40,005	5001	0	329,690	0	468,471		468,471	138,782	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXSOL0	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2023	52	234,282	4505	1,975,012	0	0	4,282,586		4,282,586	1,956,164	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/19/2023	22	92,224	4192	812,482	0	0	2,402,781		2,402,781	915,382	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXSOMK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/28/2023	30	132,999	4433	1,212,960	0	0	2,783,093		2,783,093	1,154,495	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2023	65	281,450	4330	2,451,410	0	0	6,760,025		6,760,025	2,574,665	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/28/2023	28	116,745	4169	1,099,616	0	0	3,080,998		3,080,998	1,178,760	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2023	20	90,764	4538	774,480	0	0	1,789,559		1,789,559	736,800	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2023	12	54,436	4536	447,468	0	0	959,658		959,658	445,508	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2023	15	67,436	4496	572,265	0	0	1,391,066		1,391,066	561,442	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0NA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/28/2023	49	210,685	4300	1,936,186	0	0	5,257,316		5,257,316	1,955,442	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/07/2023	12	55,027	4586	447,372	0	0	1,037,671		1,037,671	434,010	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/05/2024	21	98,642	4697	0	828,985	0	1,667,573		1,667,573	838,588	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/07/2023	14	63,258	4518	544,026	0	0	1,164,181		1,164,181	522,867	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS00W	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/26/2024	47	229,876	4891	0	1,837,727	0	3,073,602		3,073,602	1,235,875	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	28	115,739	4134	1,056,692	0	0	3,169,439		3,169,439	1,187,105	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2023	13	58,996	4538	503,412	0	0	1,163,213		1,163,213	478,920	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2023	14	59,138	4224	567,784	0	0	1,622,124		1,622,124	568,331	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0NI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/13/2023	27	116,850	4328	1,104,246	0	0	2,855,607		2,855,607	1,067,299	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS000	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/12/2024	42	200,921	4784	0	1,597,469	0	3,057,951		3,057,951	1,460,481	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2023	53	251,578	4747	1,964,816	0	0	3,915,916		3,915,916	1,787,683	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2023	42	199,364	4747	1,557,024	0	0	3,103,178		3,103,178	1,416,654	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	19	82,948	4366	741,399	0	0	1,790,973		1,790,973	752,676	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0LQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2023	35	157,690	4505	3,104,115	0	0	2,882,510		2,882,510	1,316,649	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0QU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/26/2024	16	78,256	4891	0	625,609	0	1,046,333		1,046,333	420,723	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/07/2023	23	103,924	4518	893,757	0	0	1,912,583		1,912,583	858,995	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0PK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/14/2023	32	151,026	4720	1,224,832	0	0	2,416,901		2,416,901	1,092,044	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51C1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2023	14	63,535	4538	542,136	0	0	1,252,691		1,252,691	515,760	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/06/2023	12	51,702	4309	484,616	0	0	1,284,916		1,284,916	477,172	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIIXS0JG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/14/2023	41	169,643	4138	1,588,709	0	0	4,608,873		4,608,873	1,742,427	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXF51DS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	13	61,708	4747	481,936	0	0	960,508		960,508	438,488	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	16	83,864	5242	0	708,435	0	714,114		714,114	5,679	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	30	142,403	4747	1,112,160	0	0	2,216,556		2,216,556	1,011,896	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	19	78,615	4138	736,231	0	0	2,135,819		2,135,819	807,466	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	54	233,700	4328	2,208,492	0	0	5,711,215		5,711,215	2,134,597	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	18	90,011	5001	0	741,802	0	1,054,060		1,054,060	312,259	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	45	224,181	4982	0	1,887,615	0	2,724,416		2,724,416	836,801	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	59	265,820	4505	2,240,879	0	0	4,859,088		4,859,088	2,219,494	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	58	260,751	4496	2,212,758	0	0	5,378,789		5,378,789	2,170,909	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2024	03/07/2025	11	56,731	5157	0	474,307	0	540,159		540,159	65,852	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	20	83,840	4192	738,620	0	0	2,184,346		2,184,346	832,165	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	143	648,961	4538	5,537,532	0	0	12,795,348		12,795,348	5,268,124	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	17	77,433	4555	650,981	0	0	1,504,531		1,504,531	622,511	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	11	52,622	4784	0	418,385	0	800,892		800,892	382,507	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50W0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	69	301,233	4366	2,692,449	0	0	6,504,059		6,504,059	2,733,403	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	13	61,354	4720	498,745	0	0	981,866		981,866	443,643	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	9	39,538	4393	271,062	0	0	901,974		901,974	348,754	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	468	1,934,487	4134	17,661,852	0	0	52,974,903		52,974,903	19,841,611	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	40	164,963	4124	1,537,440	0	0	4,621,009		4,621,009	1,686,581	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	46	199,180	4330	1,734,844	0	0	4,784,018		4,784,018	1,822,070	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	18	77,940	4330	678,852	0	0	1,872,007		1,872,007	712,984	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0K1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	18	78,707	4373	1,576,260	0	0	1,676,040		1,676,040	713,217	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	5	23,834	4767	176,040	0	0	357,830		357,830	166,727	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	13	57,865	4451	502,840	0	0	1,192,187		1,192,187	496,493	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/05/2024	01/07/2025	31	145,614	4697	0	1,223,740	0	2,461,656		2,461,656	1,237,916	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	44	197,811	4496	1,678,644	0	0	4,080,461		4,080,461	1,646,897	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SIXS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/12/2025	2	9,439	4720	119,500	0	0	200,764		200,764	74,338	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	47	205,712	4377	1,781,488	0	0	4,401,850		4,401,850	1,851,840	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	13	64,763	4982	0	545,311	0	787,054		787,054	241,743	0	0	0	0	0	0001	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SIIXS0P0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	45	212,380	4720	1,726,425	0	0	3,398,767		3,398,767	1,535,686	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1HF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	13	68,140	5242	0	577,421	0	580,217		580,217	2,796	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1D0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	48	227,844	4747	1,779,456	0	0	3,546,490		3,546,490	1,619,033	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0XA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	46	200,822	4366	1,794,966	0	0	4,336,039		4,336,039	1,822,269	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0MU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	34	153,173	4505	1,361,088	0	0	2,965,052		2,965,052	1,271,962	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	10	41,241	4124	384,360	0	0	1,155,252		1,155,252	421,645	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0Z1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	49	215,589	4400	1,927,366	0	0	4,673,542		4,673,542	1,906,937	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0RE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	18	90,011	5001	0	741,802	0	1,054,060		1,054,060	312,259	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0ZY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	18	77,940	4330	678,852	0	0	1,872,007		1,872,007	712,984	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0LE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	11	49,560	4505	417,791	0	0	905,932		905,932	413,804	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0RK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2024	02/28/2025	15	76,046	5070	0	628,678	0	820,106		820,106	191,428	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1EU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/05/2024	01/07/2025	18	84,550	4697	0	710,558	0	1,429,348		1,429,348	718,790	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0JM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	17	70,881	4169	662,031	0	0	1,870,606		1,870,606	715,676	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0VK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	73	301,747	4134	2,754,947	0	0	8,263,179		8,263,179	3,094,952	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0WK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	79	344,890	4366	3,082,659	0	0	7,446,676		7,446,676	3,129,548	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0LG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	11	49,560	4505	417,791	0	0	905,932		905,932	413,804	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0KG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	7	30,914	4416	244,587	0	0	621,998		621,998	273,698	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1AK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	12	51,702	4309	484,616	0	0	1,284,916		1,284,916	477,172	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0MS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	44	198,224	4505	1,761,408	0	0	3,837,126		3,837,126	1,646,068	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0NO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	12	51,933	4328	490,776	0	0	1,269,159		1,269,159	474,355	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1BK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	174	735,004	4224	7,056,744	0	0	20,160,680		20,160,680	7,063,542	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0NC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	17	73,095	4300	671,738	0	0	1,823,967		1,823,967	678,419	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0VG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	46	188,831	4105	1,733,464	0	0	5,304,418		5,304,418	1,968,934	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0RM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2024	02/28/2025	17	86,186	5070	0	712,501	0	929,453		929,453	216,952	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0LK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	55	247,798	4505	2,088,955	0	0	4,529,658		4,529,658	2,069,019	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1IA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2024	03/28/2025	49	257,463	5254	0	2,175,626	0	2,175,626		2,175,626	0	0	0	0		0001	
S&P 500 FLEX OPTION 9SXS1DK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	23	105,469	4586	857,463	0	0	1,988,869		1,988,869	831,852	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1FW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2024	02/07/2025	12	59,941	4995	0	479,645	0	699,979		699,979	220,335	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIIXS0OM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	42	200,921	4784	0	1,597,469	0	3,057,951		3,057,951	1,460,481	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXS1AA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2023	.09/20/2024	303	1,311,990	4330	11,427,342	0	0	31,512,117		31,512,117	12,001,898	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00Q	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/12/2024	.01/14/2025	29	138,731	4784	0	1,103,015	0	2,111,442		2,111,442	1,008,428	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0YY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/21/2023	.08/21/2024	55	241,987	4400	2,163,370	0	0	5,245,813		5,245,813	2,140,440	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1HW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/21/2024	.03/21/2025	44	230,627	5242	0	1,948,197	0	1,963,813		1,963,813	15,616	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1BU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/07/2023	.11/07/2024	12	52,541	4378	445,020	0	0	1,234,700		1,234,700	467,120	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1DE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	11	50,441	4586	410,091	0	0	951,198		951,198	397,842	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1EG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2023	.12/20/2024	125	593,344	4747	4,634,000	0	0	9,235,650		9,235,650	4,216,233	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1BC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	16	67,587	4224	648,896	0	0	1,853,856		1,853,856	649,521	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0WG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	9	40,863	4540	250,992	0	0	696,378		696,378	335,225	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1FK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/19/2024	.01/21/2025	54	261,350	4840	0	2,046,384	0	3,718,508		3,718,508	1,672,124	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/12/2023	.05/14/2024	8	33,323	4165	286,376	0	0	891,579		891,579	335,189	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0V0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/21/2023	.04/19/2024	49	202,542	4134	1,849,211	0	0	5,546,518		5,546,518	2,077,434	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0WH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	13	56,754	4366	507,273	0	0	1,225,402		1,225,402	514,989	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1CW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	45	204,219	4538	1,742,580	0	0	4,026,508		4,026,508	1,657,801	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/21/2025	1	4,536	4536	58,292	0	0	106,068		106,068	38,357	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1CY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	44	199,680	4538	1,703,856	0	0	3,937,030		3,937,030	1,620,961	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0YG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	44	199,599	4536	1,640,716	0	0	3,518,745		3,518,745	1,633,529	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0G6	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/12/2024	.01/14/2025	24	114,812	4784	0	912,840	0	1,747,400		1,747,400	834,561	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0YC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	46	208,672	4536	1,715,294	0	0	3,678,688		3,678,688	1,707,781	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1BW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/07/2023	.11/07/2024	12	52,541	4378	445,020	0	0	1,234,700		1,234,700	467,120	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/13/2023	.10/14/2024	9	39,340	4371	343,152	0	0	915,808		915,808	351,285	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1GK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.02/21/2024	.02/21/2025	11	54,800	4982	0	461,417	0	665,968		665,968	204,551	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0P1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2023	.12/13/2024	11	51,915	4720	421,036	0	0	830,810		830,810	375,390	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1DW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2023	.12/20/2024	15	71,201	4747	556,080	0	0	1,108,278		1,108,278	505,948	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1ES	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/05/2024	.01/07/2025	13	61,064	4697	0	513,181	0	1,032,307		1,032,307	519,126	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/14/2023	.04/12/2024	20	82,753	4138	1,786,140	0	0	2,248,231		2,248,231	849,964	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1CC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	62	281,368	4538	2,400,888	0	0	5,547,633		5,547,633	2,284,082	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JO	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/28/2023	.04/26/2024	26	108,406	4169	1,021,072	0	0	2,860,927		2,860,927	1,094,563	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1EA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2023	.12/20/2024	64	303,792	4747	2,372,608	0	0	4,728,653		4,728,653	2,158,711	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIXS0M0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	47	211,740	4505	1,881,504	0	0	4,098,748		4,098,748	1,758,300	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0ZG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	47	206,789	4400	1,848,698	0	0	4,482,785		4,482,785	1,829,103	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	14	57,470	4105	527,576	0	0	1,614,388		1,614,388	599,241	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2023	07/26/2024	38	174,125	4582	1,498,530	0	0	2,895,823		2,895,823	1,381,766	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0YI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	14	63,509	4536	522,046	0	0	1,119,601		1,119,601	519,759	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1FA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	66	319,427	4840	0	2,501,136	0	4,544,844		4,544,844	2,043,708	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1FS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	49	237,151	4840	0	1,856,904	0	3,374,202		3,374,202	1,517,298	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	62	255,693	4124	2,383,032	0	0	7,162,564		7,162,564	2,614,200	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	47	203,406	4328	1,922,206	0	0	4,970,872		4,970,872	1,857,890	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1GM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	65	294,982	4538	2,517,060	0	0	5,816,067		5,816,067	2,394,602	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1BZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	13	58,996	4538	503,412	0	0	1,163,213		1,163,213	478,920	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1DQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	58	275,312	4747	2,150,176	0	0	4,285,342		4,285,342	1,956,332	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0VE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	13	53,365	4105	489,892	0	0	1,499,075		1,499,075	556,438	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	16	75,513	4720	612,416	0	0	1,208,451		1,208,451	546,022	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1CQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	175	794,183	4538	6,776,700	0	0	15,658,643		15,658,643	6,447,004	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	15	64,917	4328	613,470	0	0	1,586,449		1,586,449	592,944	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1B0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	66	278,795	4224	2,676,696	0	0	7,647,154		7,647,154	2,679,274	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0ZA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	16	70,396	4400	629,344	0	0	1,526,055		1,526,055	622,673	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1G0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	55	273,999	4982	0	2,307,085	0	3,329,842		3,329,842	1,022,757	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	5	22,703	4541	176,095	0	0	443,585		443,585	184,025	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0QS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/26/2024	01/28/2025	13	63,583	4891	0	508,307	0	850,145		850,145	341,838	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	44	207,660	4720	1,688,060	0	0	3,323,239		3,323,239	1,501,560	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0WQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	22	96,045	4366	858,462	0	0	2,073,758		2,073,758	871,520	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00U	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	17	77,433	4555	650,981	0	0	1,504,531		1,504,531	622,511	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	12	56,635	4720	459,312	0	0	906,338		906,338	409,516	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF0ZK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	20	87,995	4400	786,680	0	0	1,907,568		1,907,568	778,342	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF00AE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/05/2025	3	13,757	4586	195,210	0	0	330,454		330,454	115,862	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	20	90,108	4505	759,620	0	0	1,647,148		1,647,148	752,371	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1G0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	9	46,630	5181	0	266,778	0	416,066		416,066	149,288	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXFSA1A0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	14	60,319	4309	565,385	0	0	1,499,069		1,499,069	556,701	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0X0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	86	390,125	4536	3,206,854	0	0	6,877,547		6,877,547	3,192,807	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	48	209,884	4373	4,203,360	0	0	4,469,441		4,469,441	1,901,912	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1BY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	9	42,477	4720	245,835	0	0	662,604		662,604	306,311	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1BE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	89	375,950	4224	3,609,484	0	0	10,312,072		10,312,072	3,612,961	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0Y0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	12	54,221	4518	466,308	0	0	997,869		997,869	448,171	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2024	03/14/2025	6	31,212	5202	0	243,975	0	279,995		279,995	36,020	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1AC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	55	238,150	4330	2,074,270	0	0	5,720,021		5,720,021	2,178,562	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	48	240,030	5001	0	1,978,138	0	2,810,828		2,810,828	832,690	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2024	02/28/2025	53	268,697	5070	0	2,221,328	0	2,897,707		2,897,707	676,379	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	18	81,092	4505	720,576	0	0	1,569,733		1,569,733	673,391	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1AY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	186	785,694	4224	7,543,416	0	0	21,551,072		21,551,072	7,550,683	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	13	62,184	4783	513,019	0	0	929,056		929,056	431,176	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1HI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	60	314,492	5242	0	2,656,632	0	2,677,927		2,677,927	21,295	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1F0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	131	634,015	4840	0	4,964,376	0	9,020,826		9,020,826	4,056,450	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	60	259,667	4328	2,453,880	0	0	6,345,794		6,345,794	2,371,775	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0WS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	70	305,598	4366	2,731,470	0	0	6,598,321		6,598,321	2,773,017	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1HK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	11	57,657	5242	0	487,049	0	490,953		490,953	3,904	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1GI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	62	308,872	4982	0	2,600,714	0	3,753,640		3,753,640	1,152,926	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0VU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/05/2023	05/07/2024	16	66,180	4136	605,552	0	0	1,822,577		1,822,577	674,719	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1AI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	29	125,570	4330	1,093,706	0	0	3,016,011		3,016,011	1,148,697	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0VS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/05/2023	05/07/2024	12	49,635	4136	454,164	0	0	1,366,933		1,366,933	506,039	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1BA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	70	295,691	4224	2,838,920	0	0	8,110,618		8,110,618	2,841,655	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA1AW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	81	342,157	4224	3,285,036	0	0	9,385,144		9,385,144	3,288,201	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0ZC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	290	1,275,933	4400	11,406,860	0	0	27,659,740		27,659,740	11,285,955	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0YE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	45	204,135	4536	1,678,005	0	0	3,598,716		3,598,716	1,670,655	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSA0YS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	78	343,182	4400	3,068,052	0	0	7,439,516		7,439,516	3,035,533	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXFSA0AC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/05/2025	1	4,451	4451	59,779	0	0	115,687		115,687	39,556	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSONY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/27/2023	10/28/2024	15	61,761	4117	593,640	0	0	1,894,202		1,894,202	623,273	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXF51GQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	142	707,416	4982	0	5,956,474	0	8,597,046		8,597,046	2,640,572	0	0	0	0	0	0001		
S&P 500 FLEX OPTION 9SIXS00E	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	27	129,163	4784	0	1,026,945	0	1,965,825		1,965,825	938,881	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51FQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	121	585,617	4840	0	4,585,416	0	8,332,213		8,332,213	3,746,797	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	14	60,589	4328	572,572	0	0	1,480,685		1,480,685	553,414	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00C	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	5	24,158	4832	0	174,736	0	344,638		344,638	169,902	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	195	851,310	4366	7,609,095	0	0	18,381,037		18,381,037	7,724,834	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	177	741,980	4192	6,536,787	0	0	19,331,463		19,331,463	7,364,664	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	334	1,515,138	4536	12,454,526	0	0	26,710,473		26,710,473	12,399,972	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	12	51,933	4328	490,776	0	0	1,269,159		1,269,159	474,355	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF511C	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2024	03/28/2025	53	278,481	5254	0	2,353,228	0	2,353,228		2,353,228	0	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS000	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	51	229,281	4496	1,945,701	0	0	4,729,625		4,729,625	1,908,903	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	42	189,228	4505	1,595,202	0	0	3,459,012		3,459,012	1,579,979	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00A	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	13	62,184	4783	512,577	0	0	929,056		929,056	431,176	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51FI	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	16	77,437	4840	0	606,336	0	1,101,780		1,101,780	495,444	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	12	57,400	4783	473,556	0	0	857,591		857,591	398,009	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	134	667,561	4982	0	5,620,898	0	8,112,706		8,112,706	2,491,808	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00K	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	12	53,948	4496	457,812	0	0	1,112,853		1,112,853	449,154	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00E	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	50	224,785	4496	1,907,550	0	0	4,636,887		4,636,887	1,871,474	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2024	03/07/2025	20	103,147	5157	0	862,377	0	982,107		982,107	119,731	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0K0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	53	231,747	4373	4,641,210	0	0	4,935,008		4,935,008	2,100,028	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	17	80,695	4747	630,224	0	0	1,256,048		1,256,048	573,408	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	12	52,797	4400	472,008	0	0	1,144,541		1,144,541	467,005	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51D1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	40	183,424	4586	1,491,240	0	0	3,458,903		3,458,903	1,446,699	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	18	74,478	4138	697,482	0	0	2,023,408		2,023,408	764,968	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2023	07/05/2024	12	52,787	4399	443,412	0	0	1,104,399		1,104,399	468,997	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	48	226,538	4720	1,841,520	0	0	3,625,352		3,625,352	1,638,065	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51FC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	179	866,326	4840	0	6,783,384	0	12,326,167		12,326,167	5,542,783	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0R0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2024	02/28/2025	45	228,139	5070	0	1,886,033	0	2,460,317		2,460,317	574,284	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	14	64,198	4586	521,934	0	0	1,210,616		1,210,616	506,345	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXS1BG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	13	54,914	4224	527,228	0	0	1,506,258		1,506,258	527,736	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1HC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2024	03/07/2025	29	149,563	5157	0	1,250,446	0	1,424,056		1,424,056	173,609	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1HU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	39	204,420	5242	0	1,726,811	0	1,740,652		1,740,652	13,842	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1SOMA	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	11	49,387	4490	439,153	0	0	950,310		950,310	415,209	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1SOKY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	6	27,303	4550	209,502	0	0	468,425		468,425	221,519	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0Q1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	12	57,406	4784	0	456,420	0	873,700		873,700	417,280	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1B0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	31	130,949	4224	1,257,236	0	0	3,591,845		3,591,845	1,258,447	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1HY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2024	03/28/2025	17	89,324	5254	0	754,809	0	754,809		754,809	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1E0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/05/2024	01/07/2025	13	61,064	4697	0	513,181	0	1,032,307		1,032,307	519,126	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1BS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2023	11/07/2024	16	70,054	4378	593,360	0	0	1,646,267		1,646,267	622,827	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0ZQ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	22	97,925	4451	850,960	0	0	2,017,548		2,017,548	840,220	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1FE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	64	309,748	4840	0	2,425,344	0	4,407,121		4,407,121	1,981,777	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1GM	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	18	89,672	4982	0	755,046	0	1,089,766		1,089,766	334,720	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0XE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	15	65,485	4366	585,315	0	0	1,413,926		1,413,926	594,218	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0XK	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2023	07/05/2024	26	114,373	4399	960,726	0	0	2,392,865		2,392,865	1,016,160	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1HG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	71	372,149	5242	0	3,143,681	0	3,168,880		3,168,880	25,199	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0W	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	370	1,615,305	4366	14,437,770	0	0	34,876,839		34,876,839	14,657,378	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1CE	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	161	730,649	4538	6,234,564	0	0	14,405,951		14,405,951	5,931,244	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1FU	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	43	208,112	4840	0	1,629,528	0	2,961,034		2,961,034	1,331,506	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0RC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	23	115,014	5001	0	947,858	0	1,346,855		1,346,855	398,997	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0Z0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	12	53,414	4451	464,160	0	0	1,100,481		1,100,481	458,302	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S1C0	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	30	136,146	4538	1,161,720	0	0	2,684,339		2,684,339	1,105,201	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0KS	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	17	74,407	4377	647,343	0	0	1,592,158		1,592,158	669,814	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0PC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	28	132,147	4720	1,071,728	0	0	2,114,788		2,114,788	955,538	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0XY	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	29	131,554	4536	1,081,381	0	0	2,319,173		2,319,173	1,076,644	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0KW	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	27	118,175	4377	2,417,391	0	0	2,528,722		2,528,722	1,063,823	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0XC	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	46	200,822	4366	1,794,966	0	0	4,336,039		4,336,039	1,822,269	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0OG	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	12	53,948	4496	457,812	0	0	1,112,853		1,112,853	449,154	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1S0J1	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	50	206,882	4138	4,465,350	0	0	5,620,577		5,620,577	2,124,910	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIXSOPU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	12	57,400	4783	473,556	0	0	857,591		857,591	398,009	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSOMY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	19	81,694	4300	759,753	0	0	2,038,551		2,038,551	758,233	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	70	317,544	4536	2,610,230	0	0	5,598,003		5,598,003	2,598,797	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG50GG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2023	06/28/2024	1,332	5,829,978	4377	504,140	0	0	1,247,503		1,247,503	524,819	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBR	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IWFHX1UJ8231	10/27/2023	10/28/2024	522	2,149,267	4117	44,675	0	0	178,807		178,807	63,693	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOCU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPF6FNF3BB653	09/07/2023	09/06/2024	615	2,737,451	4451	32,855	0	0	74,307		74,307	24,568	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCH	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI G71XBU11	01/05/2024	01/07/2025	368	1,728,584	4697	0	75,885	0	208,874		208,874	132,989	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	01/19/2024	01/21/2025	72,867	352,662,435	4840	0	28,248,597	0	50,177,138		50,177,138	21,928,541	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	02/21/2024	02/21/2025	16,945	84,416,601	4982	0	7,039,042	0	10,258,940		10,258,940	3,219,898	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	05/05/2023	05/07/2024	4,966	20,540,618	4136	1,903,629	0	0	5,656,824		5,656,824	2,094,159	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMCOX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	09/07/2023	09/06/2024	231	1,028,213	4451	4,107	0	0	4,375		4,375	714	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	09/28/2023	09/27/2024	5,054	21,730,684	4300	2,024,821	0	0	5,422,546		5,422,546	2,016,898	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/14/2023	07/12/2024	20,101	90,563,447	4505	7,639,445	0	0	16,554,665		16,554,665	7,561,702	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	01/05/2024	01/07/2025	1,233	5,791,697	4697	0	486,733	0	979,104		979,104	492,371	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	07/28/2023	07/26/2024	1,339	6,135,606	4582	269,353	0	0	375,535		375,535	213,337	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOCA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup RBC Capital Markets 549300860IWFHX1UJ8231	03/14/2024	03/14/2025	236	1,215,513	5150	0	17,398	0	40,210		40,210	22,812	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBF	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI G71XBU11	11/07/2023	11/07/2024	330	1,444,865	4378	8,263	0	0	38,846		38,846	5,973	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	09/07/2023	09/06/2024	1,208	5,376,977	4451	482,502	0	0	1,107,817		1,107,817	461,357	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale RBC Capital Markets 02RNE81BXP4R0TD8PU41	01/19/2024	01/21/2025	1,135	5,493,184	4840	0	440,009	0	781,575		781,575	341,566	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBZ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI G71XBU11	04/14/2023	04/12/2024	254	1,050,961	4138	53,284	0	0	110,908		110,908	18,126	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBV	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IWFHX1UJ8231	01/19/2024	01/21/2025	331	1,601,977	4840	0	25,345	0	60,967		60,967	35,621	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSIOEA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets 4PQUHNGJPF6FNF3BB653	01/12/2024	01/14/2025	214	1,023,740	4784	0	46,218	0	96,657		96,657	50,439	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKO	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHI G71XBU11	08/07/2023	08/07/2024	5,230	23,631,441	4518	2,128,024	0	0	4,349,047		4,349,047	1,953,280	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/07/2023	07/05/2024	1,285	5,652,651	4399	498,385	0	0	1,182,627		1,182,627	502,217	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIBMOCY	Fixed Annuity Hedge	N/A	Equity/Index	UBS Credit Suisse FB 5493001KJTIIGC8Y1R12	06/14/2023	06/14/2024	256	1,119,383	4373	46,176	0	0	124,518		124,518	55,527	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSSOLJ	Fixed Annuity Hedge	N/A	Equity/Index	Int E58DKGMJYYJLH8C3868	04/06/2023	04/05/2024	1,715	7,040,109	4105	656,044	0	0	1,977,625		1,977,625	734,070	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	12/07/2023	12/06/2024	3,703	16,980,440	4586	1,431,989	0	0	3,202,079		3,202,079	1,339,282	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	07/14/2023	07/12/2024	407	1,833,706	4505	55,766	0	0	111,594		111,594	56,212	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMLS0VS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	02/21/2024	02/21/2025	1,008	5,021,654	4982	0	418,728	0	610,269		610,269	191,541	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG60GY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/28/2023	12/27/2024	1,132	5,414,752	4783	444,801	0	0	808,994		808,994	375,455	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VM	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	11/21/2023	11/21/2024	61,633	279,702,264	4538	23,710,702	0	0	55,147,950		55,147,950	22,705,612	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	08/21/2023	08/21/2024	52,225	229,777,988	4400	21,517,332	0	0	49,811,376		49,811,376	20,324,449	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOCR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	09/07/2023	09/06/2024	488	2,172,156	4451	98,750	0	0	246,380		246,380	104,262	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/28/2023	06/28/2024	5,293	23,166,720	4377	2,003,313	0	0	4,957,232		4,957,232	2,085,487	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/21/2024	03/21/2025	7,431	38,949,809	5242	0	1,688,100	0	1,708,935		1,708,935	20,835	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMODM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	11/14/2023	11/14/2024	224	1,007,037	4496	42,475	0	0	114,030		114,030	44,354	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/07/2023	12/06/2024	4,692	21,515,588	4586	1,814,445	0	0	4,057,293		4,057,293	1,696,978	0	0	0	0	0001	
S&P 500 OTC Call Option 9SJMMDM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/07/2024	03/07/2025	402	2,073,259	5157	0	46,900	0	87,259		87,259	40,359	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0ZN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	06/14/2023	06/14/2024	2,187	9,562,854	4373	836,405	0	0	2,036,389		2,036,389	866,559	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG60GW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/28/2023	12/27/2024	1,121	5,362,135	4783	440,478	0	0	801,133		801,133	371,807	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	10/06/2023	10/07/2024	255	1,098,668	4309	48,417	0	0	159,421		159,421	56,258	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	07/28/2023	07/26/2024	5,887	26,975,588	4582	2,324,288	0	0	4,486,240		4,486,240	2,140,647	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	12/07/2023	12/06/2024	1,063	4,874,482	4586	81,405	0	0	256,785		256,785	71,622	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/07/2023	12/06/2024	368	1,687,497	4586	43,200	0	0	119,073		119,073	39,596	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	09/21/2023	09/20/2024	52,974	229,377,420	4330	21,078,016	0	0	55,093,164		55,093,164	20,983,121	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	09/07/2023	09/06/2024	4,722	21,018,283	4451	1,886,072	0	0	4,330,392		4,330,392	1,803,417	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/21/2023	09/20/2024	17,968	77,801,440	4330	7,149,352	0	0	18,686,789		18,686,789	7,117,165	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	02/14/2024	02/14/2025	1,045	5,225,648	5001	0	430,657	0	611,941		611,941	181,284	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	02/14/2024	02/14/2025	18,691	93,466,588	5001	0	7,702,786	0	10,945,247		10,945,247	3,242,461	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOCC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	03/28/2024	03/28/2025	17	89,324	5254	0	409	0	1,600		1,600	1,192	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	09/07/2023	09/06/2024	713	3,173,663	4451	116,189	0	0	293,797		293,797	122,233	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	12/21/2023	12/20/2024	78,660	373,379,355	4747	31,071,675	0	0	58,118,098		58,118,098	26,531,910	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	07/28/2023	07/26/2024	3,045	13,952,890	4582	1,202,218	0	0	2,320,469		2,320,469	1,107,231	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBW	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1U08231	02/07/2024	02/07/2025	274	1,368,646	4995	0	39,894	0	76,667		76,667	36,774	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/28/2024	03/28/2025	1,888	9,920,213	5254	0	838,282	0	838,282		838,282	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	11/07/2023	11/07/2025	165	722,433	4378	97,880	0	0	206,249		206,249	66,920	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIFA0AN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/28/2023	06/28/2024	1,389	6,079,459	4377	270,536	0	0	581,790		581,790	213,348	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	06/14/2023	06/14/2024	297	1,298,659	4373	19,869	0	0	44,775		44,775	23,449	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOD1	Fixed Annuity Hedge	N/A	Equity/Index	UBS	02/28/2024	02/28/2025	203	1,029,161	5070	0	50,936	0	74,197		74,197	23,261	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2023	07/05/2024	4,766	20,965,396	4399	1,848,484	0	0	4,386,305		4,386,305	1,862,699	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	307	1,322,710	4309	5,555	0	0	29,479		29,479	5,596	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	1,626	7,005,621	4309	51,855	0	0	263,047		263,047	57,288	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2023	09/13/2024	1,591	7,167,614	4505	626,802	0	0	1,387,470		1,387,470	595,203	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOCC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/21/2023	06/21/2024	426	1,859,784	4366	12,644	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	04/06/2023	04/05/2024	285	1,169,931	4105	25,972	0	0	126,596		126,596	49,437	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/21/2023	04/19/2024	1,398	5,778,661	4134	545,506	0	0	1,582,455		1,582,455	592,705	0	0	0	0	0001	
S&P 500 OTC Call Option 9SOTMOBN	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/07/2023	08/07/2024	659	2,977,652	4518	19,945	0	0	13,912		13,912	4,305	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	03/07/2024	03/07/2025	1,287	6,637,522	5157	0	50,438	0	166,711		166,711	116,273	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/26/2024	01/28/2025	1,059	5,179,537	4891	0	414,075	0	692,541		692,541	278,466	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/05/2024	01/07/2025	719	3,377,316	4697	0	126,943	0	276,300		276,300	149,357	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISSOYB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	5,495	22,911,293	4169	2,111,524	0	0	6,046,459		6,046,459	2,313,316	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/28/2024	03/28/2025	1,346	7,072,355	5254	0	597,631	0	597,631		597,631	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/06/2023	10/07/2024	284	1,223,614	4309	32,741	0	0	126,746		126,746	41,140	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIS1AR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	4,657	20,064,685	4309	1,880,714	0	0	4,986,546		4,986,546	1,851,826	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1P	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	12/07/2023	12/06/2024	3,503	16,063,322	4586	1,354,647	0	0	3,029,134		3,029,134	1,266,947	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIS1AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/27/2024	5,721	24,598,584	4300	2,292,046	0	0	6,138,185		6,138,185	2,283,078	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBSC0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2025	70	316,291	4518	44,450	0	0	76,003		76,003	27,079	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOC1	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/21/2024	02/21/2025	6,396	31,863,593	4982	0	1,392,409	0	2,502,823		2,502,823	1,110,414	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSA0BO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB	05/05/2023	05/07/2024	489	2,022,626	4136	101,536	0	0	249,182		249,182	48,918	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCI	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/07/2023	06/07/2024	792	3,379,876	4268	66,897	0	0	189,273		189,273	83,512	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIS1DB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	23,187	119,424,180	5150	0	10,195,367	0	11,639,898		11,639,898	1,444,530	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOCK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2023	07/19/2024	289	1,311,002	4536	14,836	0	0	1,195		1,195	921	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	2,052	8,984,436	4378	789,117	0	0	2,111,338		2,111,338	798,775	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/13/2023	10/14/2024	449	1,943,173	4328	27,814	0	0	125,537		125,537	40,655	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMLSOVO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	01/26/2024	01/28/2025	1,071	5,238,229	4891	0	418,767	0	700,389		700,389	281,622	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	08/28/2023	08/28/2024	1,269	5,625,870	4433	264,980	0	0	635,006		635,006	269,011	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/07/2024	03/07/2025	1,540	7,942,334	5157	0	24,624	0	121,694		121,694	97,070	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	06/07/2023	06/07/2024	403	1,719,811	4268	79,282	0	0	190,611		190,611	54,045	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSG0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	11/28/2023	11/28/2025	115	523,812	4555	69,145	0	0	128,957		128,957	44,742	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/05/2024	01/07/2025	1,876	8,812,022	4697	0	740,560	0	1,489,699		1,489,699	749,139	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1IA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/12/2024	01/14/2025	1,069	5,113,914	4784	0	406,594	0	778,321		778,321	371,727	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMCS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	09/07/2023	09/06/2024	748	3,329,453	4451	132,459	0	0	332,724		332,724	140,040	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	11/07/2023	11/07/2024	4,252	18,616,872	4378	1,635,148	0	0	4,374,955		4,374,955	1,655,162	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	05/19/2023	05/21/2024	5,951	24,946,473	4192	2,276,497	0	0	6,499,522		6,499,522	2,476,108	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCV	Fixed Annuity Hedge	N/A	Equity/Index	Int Credit Suisse FB E56DKGJUYYYJLN8C3868	05/26/2023	05/28/2024	345	1,450,880	4205	61,372	0	0	101,494		101,494	67,459	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	06/14/2023	06/14/2024	16,051	70,184,442	4373	6,138,610	0	0	14,945,624		14,945,624	6,359,914	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/19/2024	01/21/2025	1,497	7,245,196	4840	0	580,347	0	1,030,853		1,030,853	450,506	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/14/2024	03/13/2026	535	2,755,507	5150	0	366,819	0	405,210		405,210	38,391	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	08/07/2023	08/07/2024	519	2,345,070	4518	91,698	0	0	196,891		196,891	92,892	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXXN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/06/2023	04/05/2024	6,025	24,732,746	4105	2,304,760	0	0	6,947,634		6,947,634	2,578,875	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	11/07/2023	11/07/2024	1,072	4,693,623	4378	178,287	0	0	538,221		538,221	192,035	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMODN	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11G8Y1R12	03/07/2024	03/07/2025	325	1,676,142	5157	0	66,963	0	96,855		96,855	29,891	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	04/14/2023	04/12/2024	2,288	9,466,920	4138	877,830	0	0	2,571,976		2,571,976	972,359	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	07/28/2023	07/26/2024	1,115	5,109,186	4582	440,221	0	0	849,695		849,695	405,439	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	02/07/2024	02/07/2025	1,119	5,589,472	4995	0	63,158	0	180,670		180,670	117,512	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	11/14/2023	11/14/2024	316	1,420,641	4496	17,908	0	0	69,483		69,483	19,995	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1CZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/07/2024	03/07/2025	1,693	8,731,410	5157	0	730,002	0	831,354		831,354	101,352	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	02/14/2024	02/14/2025	519	2,621,277	5051	0	196,966	0	284,746		284,746	87,779	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1G71XBU11	08/14/2023	08/14/2024	1,408	6,321,526	4490	572,029	0	0	1,216,397		1,216,397	531,467	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	04/14/2023	04/12/2024	664	2,747,393	4138	46,970	0	0	169,679		169,679	95,494	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1CN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/21/2024	02/21/2025	53,716	267,602,369	4982	0	22,313,908	0	32,521,052		32,521,052	10,207,144	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	2,909	12,948,366	4451	1,161,919	0	0	2,667,749		2,667,749	1,110,999	0	0	0	0	0	0001	

STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SISMDE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/06/2023	1,306	5,626,901	4309	67,503	0	0	313,159		313,159	83,884	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	04/21/2023	6,067	25,078,066	4134	2,342,255	0	0	6,867,494		6,867,494	2,572,202	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	01/05/2024	810	3,804,764	4697	0	55,195	0	165,048		165,048	109,853	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMODC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets	EYKN6V0ZCB8VD91ULB80	02/28/2024	337	1,708,509	5070	0	28,730	0	62,206		62,206	33,476	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBK	Fixed Annuity Hedge	N/A	Equity/Index		ES71P3U3RH1G71XBU11	12/14/2023	325	1,533,854	4720	22,549	0	0	71,150		71,150	20,824	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SJMODO	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTI1G08Y1R12	03/21/2024	215	1,126,929	5242	0	48,386	0	58,035		58,035	9,649	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMDEH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	03/14/2024	200	1,030,096	5150	0	51,069	0	67,001		67,001	15,932	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLADEF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	11/14/2023	339	1,524,042	4496	67,668	0	0	220,256		220,256	97,365	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	12/28/2023	5,968	28,547,033	4783	2,345,026	0	0	4,265,084		4,265,084	1,979,430	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	01/05/2024	256	1,202,493	4697	0	28,988	0	74,134		74,134	45,146	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCFXT09	07/07/2023	5,656	24,880,461	4399	2,193,669	0	0	5,205,401		5,205,401	2,210,538	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOYH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	05/05/2023	4,906	20,292,443	4136	1,880,629	0	0	5,588,478		5,588,478	2,068,857	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1IE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/14/2024	1,428	7,354,885	5150	0	627,894	0	716,857		716,857	88,963	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SJMODB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/06/2023	234	1,008,189	4309	51,056	0	0	161,349		161,349	57,052	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets	EYKN6V0ZCB8VD91ULB80	11/28/2023	1,270	5,784,710	4555	254,533	0	0	792,365		792,365	371,627	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCL	Fixed Annuity Hedge	N/A	Equity/Index		ES71P3U3RH1G71XBU11	02/28/2024	1,254	6,357,479	5070	0	267,650	0	411,532		411,532	143,882	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	01/26/2024	1,030	5,037,699	4891	0	402,736	0	673,577		673,577	270,841	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	04/14/2023	15,439	63,881,024	4138	5,923,433	0	0	17,355,219		17,355,219	6,561,298	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SUSOAA	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTI1G08Y1R12	09/28/2023	31	133,291	4300	19,326	0	0	40,053		40,053	12,754	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOWE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	03/21/2024	1,494	7,830,846	5242	0	661,501	0	666,804		666,804	5,302	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOCN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	08/14/2023	260	1,167,327	4490	51,507	0	0	117,800		117,800	54,362	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOCI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	07/21/2023	234	1,061,504	4536	54,009	0	0	85,064		85,064	49,216	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMDDQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	12/07/2023	590	2,705,498	4586	118,294	0	0	295,185		295,185	117,267	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	04/21/2023	5,560	22,982,371	4134	2,146,520	0	0	6,293,600		6,293,600	2,357,251	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMDS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	12/14/2023	234	1,104,375	4720	47,359	0	0	108,314		108,314	46,115	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BX4R0T38PU41	02/28/2024	1,287	6,524,781	5070	0	539,406	0	703,651		703,651	164,245	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/27/2023	5,436	22,382,023	4117	2,195,376	0	0	6,864,589		6,864,589	2,259,742	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	05/19/2023	5,583	23,403,824	4192	2,135,723	0	0	6,097,602		6,097,602	2,322,990	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SSGSOHC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/12/2024	.01/14/2025	1,287	6,156,789	4784	0	489,510	0	937,043		937,043	447,533	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	.12/07/2023	.12/06/2024	284	1,302,308	4586	76,592	0	0	176,256		176,256	70,486	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOCD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 549300860WFX1U08231	.03/28/2024	.03/28/2025	227	1,192,737	5254	0	15,366	0	33,822		33,822	18,456	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOEC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	.01/19/2024	.01/21/2025	221	1,069,598	4840	0	46,092	0	84,974		84,974	38,883	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9RBSOLD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RH1GC71XBU11	.02/14/2024	.02/14/2025	1,498	7,490,929	5001	0	617,344	0	877,213		877,213	259,869	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	.07/07/2023	.07/05/2024	238	1,046,950	4399	43,712	0	0	112,214		112,214	48,468	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	.12/21/2023	.12/20/2024	229	1,087,006	4747	57,901	0	0	120,031		120,031	54,369	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOLL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int ..... E58DKGJUYJYLNC3868	.05/05/2023	.05/07/2024	1,666	6,890,993	4136	638,632	0	0	1,897,759		1,897,759	702,551	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOB1	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 549300860WFX1U08231	.07/07/2023	.07/05/2024	947	4,165,806	4399	40,832	0	0	53,669		53,669	23,214	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ..... G5GSEF7VJPS170UK5573	.05/19/2023	.05/21/2024	7,623	31,955,464	4192	2,916,105	0	0	8,325,635		8,325,635	3,171,799	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	.05/19/2023	.05/21/2024	4,979	20,871,868	4192	1,904,668	0	0	5,437,930		5,437,930	2,071,676	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ..... EYKN6V0ZCB8VD91ULB80	.02/28/2024	.02/28/2025	29	147,023	5070	0	1,518	0	4,290		4,290	2,772	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.11/07/2023	.11/07/2024	604	2,644,542	4378	121,386	0	0	449,414		449,414	175,763	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SJMBOCH	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	.04/06/2023	.04/05/2024	266	1,091,935	4105	60,830	0	0	235,712		235,712	75,552	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RH1GC71XBU11	.08/21/2023	.08/21/2025	67	294,785	4400	42,900	0	0	79,757		79,757	26,804	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.09/21/2023	.09/20/2024	252	1,091,160	4330	45,714	0	0	112,938		112,938	47,673	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ..... EYKN6V0ZCB8VD91ULB80	.02/21/2024	.02/21/2025	25	124,545	4982	0	1,663	0	4,031		4,031	2,368	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.08/07/2023	.08/07/2024	450	2,033,298	4518	73,269	0	0	156,102		156,102	73,192	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9RBSOLN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RH1GC71XBU11	.03/28/2024	.03/28/2025	1,420	7,461,177	5254	0	630,488	0	630,488		630,488	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAOEA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ..... EYKN6V0ZCB8VD91ULB80	.06/14/2023	.06/14/2024	465	2,033,254	4373	91,698	0	0	180,223		180,223	64,153	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SJMBOCM	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	.04/28/2023	.04/26/2024	604	2,518,366	4169	71,260	0	0	89,405		89,405	69,856	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMODA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	.10/06/2023	.10/07/2024	274	1,180,529	4309	65,093	0	0	200,074		200,074	70,465	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ..... EYKN6V0ZCB8VD91ULB80	.01/26/2024	.01/28/2025	255	1,247,197	4891	0	16,438	0	43,642		43,642	27,204	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.07/07/2023	.07/05/2024	461	2,027,916	4399	69,922	0	0	175,162		175,162	75,781	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCFXT09	.04/21/2023	.04/19/2024	1,836	7,589,143	4134	708,815	0	0	2,078,246		2,078,246	778,402	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOD1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	.10/20/2023	.10/21/2024	348	1,470,008	4224	15,751	0	0	70,434		70,434	17,700	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOA1	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/05/2024	.01/07/2026	158	742,164	4697	0	96,075	0	163,604		163,604	67,529	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/21/2023	.07/19/2024	793	3,741,207	4718	215,482	0	0	499,307		499,307	267,572	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMSS1AJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/27/2024	3,460	14,876,962	4300	1,386,205	0	0	3,712,309		3,712,309	1,380,781	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/14/2023	11/14/2024	25,527	114,761,734	4496	9,713,817	0	0	23,673,165		23,673,165	9,554,621	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2024	1,684	6,933,651	4117	371,553	0	0	1,625,895		1,625,895	499,772	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2023	07/28/2025	72	329,921	4582	45,305	0	0	74,015		74,015	27,275	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/06/2023	10/07/2024	788	3,395,098	4309	109,339	0	0	398,176		398,176	134,307	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2023	09/13/2024	846	3,849,427	4550	307,990	0	0	702,657		702,657	310,822	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOEB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/19/2024	01/21/2025	43	208,112	4840	8,151	0	0	15,421		15,421	7,270	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/28/2024	03/28/2025	1,466	7,702,877	5254	336,300	0	0	336,967		336,967	667	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIBMCL	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/21/2023	04/19/2024	251	1,037,514	4134	53,370	0	0	161,848		161,848	68,222	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2023	07/26/2024	5,787	26,517,365	4582	2,284,807	0	0	4,410,034		4,410,034	2,104,284	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2024	02/14/2025	1,804	9,021,118	5001	743,450	0	0	1,056,403		1,056,403	312,953	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/27/2024	239	1,027,628	4300	40,561	0	0	90,612		90,612	46,186	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMODJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/07/2023	11/07/2024	697	3,051,731	4378	139,561	0	0	407,255		407,255	148,270	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/07/2025	1,026	5,291,451	5157	442,399	0	0	503,821		503,821	61,422	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	3,416	14,577,848	4268	1,287,660	0	0	3,515,468		3,515,468	1,393,028	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/28/2023	11/27/2024	239	1,088,619	4555	18,833	0	0	58,114		58,114	18,629	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	60,075	251,833,198	4192	22,981,109	0	0	65,612,296		65,612,296	24,996,169	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	04/14/2023	04/12/2024	6,048	25,024,447	4138	2,327,290	0	0	6,798,650		6,798,650	2,570,292	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOCA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/14/2024	02/14/2025	371	1,855,230	5001	33,358	0	0	81,049		81,049	47,691	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/07/2025	1,765	9,102,740	5157	761,048	0	0	866,710		866,710	105,662	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOC1	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	03/14/2024	03/14/2025	396	2,039,590	5150	6,324	0	0	30,956		30,956	24,632	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOCY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/14/2023	09/13/2024	238	1,072,214	4505	50,357	0	0	116,904		116,904	53,397	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/07/2023	07/05/2024	553	2,432,619	4399	108,930	0	0	228,748		228,748	88,317	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMODX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	650	3,053,206	4697	143,730	0	0	300,490		300,490	156,760	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	4,370	18,649,062	4268	1,647,270	0	0	4,497,247		4,497,247	1,782,064	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/05/2024	01/07/2025	643	3,020,325	4697	65,591	0	0	174,089		174,089	108,498	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	1,786	8,389,271	4697	705,032	0	0	1,418,231		1,418,231	713,199	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	05/19/2023	05/21/2024	7,422	31,112,876	4192	1,518,319	0	0	3,696,037		3,696,037	861,144	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIFSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	2,914	12,254,681	4205	1,131,072	0	0	3,155,177		3,155,177	1,205,901	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	19,436	92,978,520	4784	0	7,392,479	0	14,151,030		14,151,030	6,758,551	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/28/2023	06/28/2024	493	2,157,792	4377	57,138	0	0	21,232		21,232	18,201	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOEE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/07/2024	02/07/2025	823	4,110,934	4995	0	204,007	0	340,938		340,938	136,931	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMN6V0ZCB8VD91ULB80	01/05/2024	01/07/2025	513	2,409,684	4697	0	26,982	0	85,242		85,242	58,259	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSODD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	03/14/2024	03/14/2025	1,775	9,142,102	5150	0	780,471	0	891,052		891,052	110,581	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/21/2023	12/20/2024	17,844	84,701,007	4747	7,048,601	0	0	13,184,075		13,184,075	6,019,757	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/19/2024	01/21/2025	3,031	14,669,464	4840	0	1,175,038	0	2,087,185		2,087,185	912,147	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	04/06/2023	04/05/2024	248	1,018,045	4105	33,800	0	0	154,432		154,432	55,996	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSODF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	03/14/2024	03/14/2025	4,546	23,414,082	5150	0	1,998,885	0	2,282,097		2,282,097	283,212	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1CV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	1,091	5,531,108	5070	0	457,258	0	596,490		596,490	139,232	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMN6V0ZCB8VD91ULB80	01/05/2024	01/07/2025	1,164	5,467,587	4697	0	61,229	0	193,414		193,414	132,185	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/07/2024	02/07/2025	1,252	6,253,815	4995	0	500,429	0	730,312		730,312	229,882	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOXX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	9,553	39,487,517	4134	3,688,076	0	0	10,813,446		10,813,446	4,050,148	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2024	586	2,647,806	4518	123,114	0	0	259,685		259,685	122,118	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	5,181	23,061,356	4451	2,069,406	0	0	4,751,326		4,751,326	1,978,717	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/21/2023	12/20/2024	957	4,724,345	4937	271,654	0	0	559,708		559,708	290,057	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1CD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/07/2024	02/07/2025	2,240	11,188,934	4995	0	895,337	0	1,306,628		1,306,628	411,291	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	04/06/2023	04/05/2024	1,490	6,116,480	4105	42,823	0	0	152,902		152,902	92,843	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	05/12/2023	05/14/2024	254	1,047,516	4124	9,218	0	0	25,361		25,361	14,585	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKMN6V0ZCB8VD91ULB80	07/07/2023	07/05/2024	2,946	12,959,307	4399	1,142,601	0	0	2,711,300		2,711,300	1,151,387	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	05/05/2023	05/07/2024	1,019	4,214,839	4136	43,837	0	0	153,616		153,616	75,801	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBM	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	08/07/2023	08/07/2024	805	3,637,344	4518	32,027	0	0	34,536		34,536	12,846	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/07/2023	07/05/2024	302	1,328,483	4399	74,148	0	0	192,076		192,076	79,594	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/28/2023	12/27/2024	4,275	20,448,821	4783	1,679,790	0	0	3,055,166		3,055,166	1,417,906	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1DH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2024	03/14/2025	4,996	25,731,798	5150	0	2,196,751	0	2,507,997		2,507,997	311,247	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIBMOCQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/05/2023	05/07/2024	986	4,078,343	4136	81,119	0	0	335,441		335,441	137,014	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	07/07/2023	07/05/2024	693	3,048,472	4399	22,879	0	0	19,936		19,936	8,195	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 2SRBSOAG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	01/19/2024	01/21/2026	114	551,738	4840	0	68,773	0	107,060		107,060	38,288	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUGBMODK	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/07/2024	03/07/2025	860	4,435,330	5157	0	204,903	0	280,398		280,398	75,494	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSOZJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	06/07/2023	06/07/2024	4,702	20,065,879	4268	1,772,417	0	4,838,915		4,838,915	1,917,452	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	09/21/2023	09/20/2024	394	1,706,020	4330	15,341	0	36,161		36,161	9,572	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMDOV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	12/28/2023	12/27/2024	250	1,195,838	4783	55,076	0	119,813		119,813	57,507	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	10/13/2023	10/14/2025	74	320,256	4328	46,329	0	94,557		94,557	30,281	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/07/2023	06/07/2024	1,334	5,692,872	4268	502,851	0	1,372,844		1,372,844	543,999	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	04/06/2023	04/05/2024	530	2,175,661	4105	41,340	0	203,182		203,182	82,917	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	12/14/2023	12/13/2024	403	1,901,979	4720	81,023	0	204,624		204,624	113,785	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	05/26/2023	05/28/2024	6,845	28,786,305	4205	2,656,893	0	7,411,525		7,411,525	2,832,668	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/13/2023	10/14/2024	20,707	89,615,340	4328	8,452,746	0	21,900,393		21,900,393	8,185,390	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	02/07/2024	02/06/2026	513	2,562,466	4995	0	320,893	0	430,718		430,718	109,825	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOID	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	09/21/2023	09/20/2024	1,267	5,486,110	4330	504,131	0	1,317,685		1,317,685	501,862	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOEF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/07/2024	02/07/2025	205	1,023,987	4995	0	38,624	0	68,892		68,892	30,268	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SUSOAC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/21/2023	11/21/2025	74	335,826	4538	44,451	0	83,657		83,657	28,892	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	08/21/2023	08/21/2024	770	3,523,335	4576	231,385	0	607,563		607,563	280,377	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSMOCI	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/06/2023	04/05/2024	287	1,178,141	4105	57,876	0	241,610		241,610	79,700	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUSMOCR	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/05/2023	05/07/2024	1,655	6,845,494	4136	93,809	0	357,371		357,371	163,064	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	03/07/2024	03/07/2025	3,003	15,487,552	5157	0	1,294,859	0	1,474,634		1,474,634	179,775	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS1BD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/05/2024	01/07/2025	2,706	12,710,731	4697	0	1,068,206	0	2,148,787		2,148,787	1,080,581	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2024	1,095	4,794,326	4378	65,661	0	251,789		251,789	65,612	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFAOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	08/21/2023	08/21/2024	6,805	29,940,435	4400	1,473,078	0	3,505,438		3,505,438	1,411,525	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMOEJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	03/28/2024	03/28/2025	213	1,119,177	5254	0	56,959	0	62,348		62,348	5,389	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/28/2023	12/26/2025	129	617,052	4783	78,396	0	124,459		124,459	47,069	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBO	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	04/21/2023	04/19/2024	346	1,430,198	4134	21,008	0	47,339		47,339	29,781	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	07/07/2023	07/05/2024	945	4,157,008	4399	154,649	0	390,587		390,587	168,853	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCJFXT09	01/12/2024	01/14/2026	111	531,005	4784	0	65,301	0	108,320		108,320	43,020	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1UJ8231	07/07/2023	07/05/2024	484	2,129,092	4399	36,430	0	72,941		72,941	32,693	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMLS0VG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	10/06/2023	10/07/2024	4,722	20,344,737	4309	1,906,964	0	0	5,056,146		5,056,146	1,877,673	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SNS1BZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/26/2024	01/28/2025	2,777	13,582,224	4891	0	1,085,823	0	1,816,041		1,816,041	730,218	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/07/2023	06/07/2024	843	3,597,519	4268	157,618	0	0	515,258		515,258	198,757	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/06/2023	04/05/2024	837	3,435,902	4105	148,043	0	0	641,049		641,049	216,987	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOCT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	09/07/2023	09/06/2024	714	3,178,114	4451	51,140	0	0	123,063		123,063	44,799	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMBOF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	06/07/2023	06/07/2024	536	2,287,391	4268	70,924	0	0	219,994		219,994	89,607	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFA0AL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	1,279	5,378,771	4205	265,712	0	0	644,621		644,621	157,349	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	11/28/2023	11/27/2024	5,769	26,277,160	4555	2,223,939	0	0	5,105,669		5,105,669	2,112,510	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG50GO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	1,335	5,496,689	4117	539,151	0	0	1,685,840		1,685,840	554,713	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0BD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	212	1,014,172	4784	0	42,392	0	106,547		106,547	64,156	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50ZF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	06/07/2023	06/07/2024	1,417	6,047,076	4268	534,138	0	0	1,458,261		1,458,261	577,846	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1UU8231	07/07/2023	07/05/2024	569	2,503,003	4399	32,038	0	0	53,864		53,864	24,049	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM51DF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	03/14/2024	03/14/2025	4,682	24,114,547	5150	0	2,058,684	0	2,350,369		2,350,369	291,685	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMBOC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	04/06/2023	04/05/2024	1,743	7,155,050	4105	96,597	0	0	463,247		463,247	213,764	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM51DJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	03/14/2024	03/14/2025	1,944	10,012,533	5150	0	854,780	0	975,890		975,890	121,110	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	03/07/2024	03/07/2025	338	1,743,188	5157	0	77,050	0	92,453		92,453	15,403	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOCU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGJYJYJLN8C3868	04/06/2023	04/05/2024	728	2,988,455	4105	13,749	0	0	22,382		22,382	16,104	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1UU8231	10/27/2023	10/28/2025	99	407,620	4117	59,570	0	0	144,406		144,406	42,403	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/07/2023	06/07/2024	1,076	4,591,852	4268	57,416	0	0	143,228		143,228	67,980	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170JK5573	09/21/2023	09/20/2024	7,160	31,002,800	4330	1,460,568	0	0	4,704,083		4,704,083	1,756,632	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	11/21/2023	11/21/2024	235	1,066,475	4538	47,551	0	0	121,788		121,788	48,186	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50XP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	04/06/2023	04/05/2024	5,375	22,064,483	4105	2,056,113	0	0	6,198,097		6,198,097	2,300,656	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	11/28/2023	11/27/2024	7,226	32,913,635	4555	2,785,609	0	0	6,395,141		6,395,141	2,646,039	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50EG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	02/21/2024	02/21/2025	204	1,016,287	4982	0	46,093	0	68,946		68,946	22,853	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLS0AC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD91ULB80	01/26/2024	01/28/2026	242	1,183,615	4891	0	147,368	0	219,423		219,423	72,055	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM51BN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/05/2024	01/07/2025	2,236	10,503,029	4697	0	882,672	0	1,775,568		1,775,568	892,897	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SM50ED	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	01/26/2024	01/28/2025	221	1,080,904	4891	0	45,335	0	83,479		83,479	38,144	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSG50HE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	1,055	5,046,941	4784	0	401,269	0	768,128		768,128	366,859	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SRBAOCF	Fixed Annuity Hedge	N/A	RBC Capital Markets	12/07/2023	12/06/2024	349	1,600,371	4586	71,056	0	0	215,369		215,369	104,011	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SSGSOGM	Fixed Annuity Hedge	N/A	Societe Generale	07/28/2023	07/26/2024	4,470	20,482,568	4582	1,764,832	0	0	3,406,402		3,406,402	1,625,393	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SCTMOBS	Fixed Annuity Hedge	N/A	Citigroup	11/21/2023	11/21/2024	399	1,810,738	4538	32,059	0	0	99,337		99,337	28,389	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMMODR	Fixed Annuity Hedge	N/A	Morgan Stanley	12/07/2023	12/06/2024	683	3,131,958	4586	107,690	0	0	281,007		281,007	104,342	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOXV	Fixed Annuity Hedge	N/A	Morgan Stanley	04/21/2023	04/19/2024	7,651	31,625,562	4134	2,953,781	0	0	8,660,491		8,660,491	3,243,764	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SCTMOBQ	Fixed Annuity Hedge	N/A	Citigroup	09/28/2023	09/27/2024	251	1,079,225	4300	15,741	0	0	29,761		29,761	13,134	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SSGSOHM	Fixed Annuity Hedge	N/A	Societe Generale	02/07/2024	02/07/2025	2,840	14,185,970	4995	0	1,135,159	0	1,656,618		1,656,618	521,458	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOIH	Fixed Annuity Hedge	N/A	Wells Fargo	11/07/2023	11/07/2024	3,679	16,108,060	4378	1,414,795	0	0	3,785,385		3,785,385	1,432,112	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMMODP	Fixed Annuity Hedge	N/A	Morgan Stanley	12/07/2023	12/06/2024	675	3,095,273	4586	148,529	0	0	362,260		362,260	145,290	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOJL	Fixed Annuity Hedge	N/A	Wells Fargo	03/14/2024	03/14/2025	1,400	7,210,672	5150	0	615,583	0	702,801		702,801	87,219	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMMOCA	Fixed Annuity Hedge	N/A	Morgan Stanley	06/07/2023	06/07/2024	749	3,196,372	4268	14,381	0	0	4,224		4,224	2,442	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSIAD	Fixed Annuity Hedge	N/A	Morgan Stanley	08/28/2023	08/28/2024	2,769	12,275,835	4433	1,123,253	0	0	2,568,795		2,568,795	1,065,599	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1GX	Fixed Annuity Hedge	N/A	Barclays Bank PLC	06/21/2023	06/21/2024	4,998	21,819,719	4366	1,945,226	0	0	4,711,201		4,711,201	1,979,934	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1IG	Fixed Annuity Hedge	N/A	Barclays Bank PLC	03/14/2024	03/14/2025	1,426	7,344,584	5150	0	627,015	0	715,853		715,853	88,839	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMLSOVU	Fixed Annuity Hedge	N/A	BOA/Merrill Lynch	02/21/2024	02/21/2025	1,092	5,440,126	4982	0	453,623	0	661,125		661,125	207,502	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SRBAOCK	Fixed Annuity Hedge	N/A	RBC Capital Markets	02/14/2024	02/14/2025	302	1,510,187	5001	0	64,938	0	110,449		110,449	45,511	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SJMOCO	Fixed Annuity Hedge	N/A	UBS	05/05/2023	05/07/2024	824	3,408,270	4136	155,022	0	0	621,385		621,385	211,300	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SSGSOGC	Fixed Annuity Hedge	N/A	Societe Generale	06/14/2023	06/14/2024	1	4,373	4373	382	0	0	931		931	396	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SJMODO	Fixed Annuity Hedge	N/A	UBS	11/28/2023	11/27/2024	246	1,120,503	4555	47,126	0	0	122,075		122,075	52,960	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCAOCF	Fixed Annuity Hedge	N/A	Barclays Bank PLC	11/21/2023	11/21/2024	6,938	31,485,962	4538	1,378,164	0	0	4,346,038		4,346,038	2,010,074	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMMOCO	Fixed Annuity Hedge	N/A	Morgan Stanley	08/21/2023	08/21/2024	233	1,025,146	4400	49,886	0	0	108,488		108,488	51,345	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOYD	Fixed Annuity Hedge	N/A	Morgan Stanley	04/28/2023	04/26/2024	5,755	23,995,357	4169	2,211,432	0	0	6,332,551		6,332,551	2,422,773	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMLSOVW	Fixed Annuity Hedge	N/A	BOA/Merrill Lynch	03/21/2024	03/21/2025	65,631	344,006,855	5242	0	29,059,565	0	29,292,500		29,292,500	232,934	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSIAX	Fixed Annuity Hedge	N/A	Morgan Stanley	10/27/2023	10/28/2024	6,169	25,400,056	4117	2,491,404	0	0	7,790,222		7,790,222	2,563,315	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SJMODF	Fixed Annuity Hedge	N/A	UBS	02/07/2024	02/07/2025	1,016	5,074,981	4995	0	205,040	0	360,434		360,434	155,394	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOZP	Fixed Annuity Hedge	N/A	Morgan Stanley	06/14/2023	06/14/2024	3,861	16,882,570	4373	1,476,617	0	0	3,595,106		3,595,106	1,529,850	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 2SBCSOAE	Fixed Annuity Hedge	N/A	Barclays Bank PLC	09/21/2023	09/19/2025	106	458,980	4330	66,300	0	0	133,923		133,923	43,275	0	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SBCS1II	Fixed Annuity Hedge	N/A	Barclays Bank PLC	03/21/2024	03/21/2025	1,665	8,727,147	5242	0	737,215	0	743,125		743,125	5,909	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9SMSS1CR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	02/21/2024	02/21/2025	1,797	8,952,295	4982	0	746,483	0	1,087,950		1,087,950	341,467	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLP	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XB11	03/28/2024	03/28/2025	1,917	10,072,589	5254	0	851,158	0	851,158		851,158	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	260	1,125,800	4330	29,744	0	0	75,917		75,917	30,703	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	05/26/2023	05/28/2024	1,278	5,374,565	4205	496,057	0	0	1,383,773		1,383,773	528,875	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMODL	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/07/2024	03/07/2025	872	4,497,218	5157	0	166,889	0	248,327		248,327	81,438	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBACOCE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/20/2023	10/21/2024	7,688	32,475,342	4224	1,702,661	0	0	6,454,697		6,454,697	2,173,267	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOWC	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	03/21/2024	03/21/2025	1,498	7,851,812	5242	0	663,272	0	668,589		668,589	5,317	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/19/2024	01/21/2025	1,486	7,191,958	4840	0	585,425	0	1,023,278		1,023,278	437,854	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBOS1HQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2023	11/21/2024	6,161	27,959,789	4538	2,370,185	0	0	5,512,737		5,512,737	2,269,714	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets	05/26/2023	05/28/2024	262	1,101,828	4205	12,980	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKD	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XB11	04/21/2023	04/19/2024	891	3,830,284	4299	255,598	0	0	861,926		861,926	367,625	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCJ	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XB11	02/07/2024	02/07/2025	452	2,257,767	4995	0	92,343	0	163,322		163,322	70,980	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/06/2026	306	1,578,152	5157	0	205,051	0	229,046		229,046	23,995	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	05/12/2023	05/14/2024	3,062	12,627,933	4124	1,164,975	0	0	3,537,382		3,537,382	1,291,078	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLH	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XB11	02/14/2024	02/14/2025	2,184	10,921,354	5001	0	900,053	0	1,278,927		1,278,927	378,874	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBACAOH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/28/2023	12/27/2024	1,390	6,648,857	4783	286,562	0	0	659,747		659,747	391,327	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/07/2024	02/07/2025	1,393	6,958,119	4995	0	556,788	0	812,559		812,559	255,772	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMODE	Fixed Annuity Hedge	N/A	Equity/Index	UBS	02/07/2024	02/07/2025	269	1,343,671	4995	0	75,378	0	121,684		121,684	46,306	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets	01/05/2024	01/07/2025	450	2,113,758	4697	0	15,436	0	56,675		56,675	41,240	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCC	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XB11	07/14/2023	07/12/2024	497	2,239,194	4505	96,733	0	0	161,732		161,732	78,110	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/12/2023	05/14/2024	338	1,393,939	4124	43,771	0	0	153,853		153,853	65,881	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/07/2023	06/07/2024	2,854	12,179,502	4268	1,075,814	0	0	2,937,104		2,937,104	1,163,847	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBL	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/07/2023	08/07/2024	475	2,146,259	4518	25,537	0	0	36,865		36,865	15,479	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBOS1HG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/14/2023	09/13/2024	3,740	16,849,074	4505	1,473,437	0	0	3,261,557		3,261,557	1,399,158	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSODW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	637	2,992,142	4697	0	165,985	0	338,766		338,766	172,781	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	5,122	22,426,062	4378	1,969,715	0	0	5,270,112		5,270,112	1,993,824	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2024	02/07/2025	2,880	14,385,773	4995	0	1,151,147	0	1,679,950		1,679,950	528,803	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/28/2024	02/27/2026	158	801,022	5070	0	103,664	0	126,720		126,720	23,056	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMSS1AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6NF3BB653	11/28/2023	3,627	16,520,586	4555	1,398,202	0	0	3,209,961		3,209,961	1,328,146	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0EE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	09/14/2023	483	2,175,963	4505	96,832	0	0	226,759		226,759	106,816	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	04/14/2023	5,816	24,064,514	4138	2,240,347	0	0	6,537,855		6,537,855	2,471,696	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	03/14/2024	23	118,461	5150	0	630	0	2,536		2,536	1,906	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	08/07/2023	231	1,043,760	4518	3,960	0	0	0		0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6NF3BB653	09/07/2023	493	2,194,412	4451	15,785	0	0	29,636		29,636	6,983	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/21/2023	16,655	73,278,169	4400	6,862,062	0	0	15,885,275		15,885,275	6,481,641	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	11/07/2023	1,543	6,755,840	4378	79,020	0	0	321,050		321,050	78,477	0	0	0	0	0001	
S&P 500 OTC Call Option 9SULMOCN	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	05/05/2023	555	2,295,619	4136	122,387	0	0	469,344		469,344	154,211	0	0	0	0	0001	
S&P 500 OTC Call Option 9SULMODG	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJT11GC8Y1R12	02/07/2024	234	1,168,844	4995	0	59,084	0	100,725		100,725	41,642	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	06/21/2023	62,155	271,349,462	4366	24,190,776	0	0	58,588,377		58,588,377	24,622,414	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLSOAA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch RBC Capital Markets	EYKN6V0ZCB8VD91ULB80	08/28/2023	81	359,098	4433	51,114	0	0	94,537		94,537	32,165	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RHI1G071XBU11	11/07/2023	706	3,091,136	4378	52,846	0	0	188,135		188,135	53,110	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RHI1G071XBU11	05/19/2023	1,534	6,430,497	4192	591,602	0	0	1,675,393		1,675,393	638,271	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	02/14/2024	28	140,017	5001	0	1,976	0	5,209		5,209	3,233	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	06/28/2023	4,620	20,221,093	4377	1,748,594	0	0	4,326,925		4,326,925	1,820,319	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOE1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6NF3BB653	03/14/2024	202	1,040,397	5150	0	32,061	0	51,118		51,118	19,057	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLAOEB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD91ULB80	07/21/2023	6,728	30,520,496	4536	1,321,514	0	0	2,087,466		2,087,466	1,076,703	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6NF3BB653	07/21/2023	228	1,034,286	4536	32,857	0	0	35,790		35,790	22,445	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6NF3BB653	08/07/2023	5,234	23,649,515	4518	2,129,652	0	0	4,352,373		4,352,373	1,954,774	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBT	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	12/21/2023	298	1,414,532	4747	23,879	0	0	69,302		69,302	20,466	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	01/19/2024	914	4,600,528	5033	0	249,933	0	492,722		492,722	242,789	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008G0WIFHX1U08231	02/07/2024	280	1,398,617	4995	0	17,759	0	48,185		48,185	30,426	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSMOCL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6NF3BB653	08/07/2023	290	1,310,348	4518	73,558	0	0	157,223		157,223	71,960	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSRPFMYMCJFXT09	05/26/2023	4,839	20,350,173	4205	1,878,262	0	0	5,239,499		5,239,499	2,002,525	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale RBC Capital Markets	02RNE81BXP4R0TD8PU41	10/27/2023	3,119	12,842,077	4117	1,259,635	0	0	3,938,678		3,938,678	1,295,993	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES71P3U3RHI1G071XBU11	02/14/2024	1,023	5,115,634	5001	0	421,591	0	599,058		599,058	177,467	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	07/21/2023	1,334	6,051,478	4536	517,405	0	0	1,066,820		1,066,820	495,256	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMSS1DL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2024	03/21/2025	14,537	76,196,122	5242	0	6,436,576	0	6,488,170		6,488,170	51,594	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/28/2024	03/28/2025	1,122	5,895,381	5254	0	498,174	0	498,174		498,174	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/06/2023	10/07/2025	74	318,829	4309	46,278	0	0	95,457		95,457	30,397	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2023	07/05/2024	370	1,627,612	4399	42,485	0	0	101,207		101,207	44,154	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMODJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	03/07/2024	03/07/2025	265	1,366,700	5157	0	74,851	0	95,454		95,454	20,603	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSOLP	Fixed Annuity Hedge	N/A	Equity/Index	Int	05/19/2023	05/21/2024	847	3,692,632	4360	236,474	0	0	785,095		785,095	339,745	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/21/2023	12/20/2024	1,364	6,474,567	4747	547,100	0	0	1,007,794		1,007,794	460,075	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2023	09/06/2024	517	2,301,239	4451	69,975	0	0	179,412		179,412	72,607	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/19/2023	05/21/2024	267	1,119,259	4192	13,318	0	0	8,136		8,136	5,665	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	916	4,124,931	4503	260,584	0	0	805,143		805,143	342,630	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2024	5,195	21,389,737	4117	2,098,046	0	0	6,560,254		6,560,254	2,158,603	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOBB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/06/2023	10/07/2024	566	2,438,611	4309	122,177	0	0	409,047		409,047	149,263	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2023	09/13/2024	20,977	94,503,483	4505	8,264,246	0	0	18,293,497		18,293,497	7,847,629	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2024	02/28/2025	1,664	8,436,081	5070	0	697,413	0	909,771		909,771	212,357	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2023	12/13/2024	19,787	93,385,736	4720	7,560,836	0	0	14,944,757		14,944,757	6,752,583	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/14/2023	09/13/2024	436	1,964,224	4505	34,570	0	0	72,137		72,137	32,059	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/28/2023	06/28/2024	6,770	29,631,342	4377	2,562,333	0	0	6,340,537		6,340,537	2,667,437	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOCV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/07/2023	09/06/2024	827	3,681,093	4451	33,493	0	0	70,066		70,066	20,101	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMODY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	236	1,108,549	4697	0	57,568	0	119,338		119,338	61,771	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOBY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/06/2023	04/05/2024	476	1,953,990	4105	100,046	0	0	211,892		211,892	29,922	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBAOCA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/21/2023	04/19/2024	7,529	31,121,272	4134	1,559,176	0	0	3,482,824		3,482,824	603,054	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	2,490	11,179,403	4490	1,011,614	0	0	2,151,156		2,151,156	939,881	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2024	02/21/2025	2,223	11,074,541	4982	0	923,446	0	1,345,862		1,345,862	422,416	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOEX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/28/2024	03/28/2025	198	1,040,361	5254	0	34,500	0	45,745		45,745	11,244	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	08/28/2023	08/28/2024	395	1,751,157	4433	50,119	0	0	54,703		54,703	35,142	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2023	06/21/2024	7,328	31,991,776	4366	1,464,281	0	0	3,017,285		3,017,285	1,071,316	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/14/2024	03/14/2025	1,132	5,830,343	5150	0	497,743	0	568,265		568,265	70,523	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	03/07/2024	03/07/2025	458	2,362,071	5157	0	25,971	0	69,468		69,468	43,497	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIFSO1B	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	6,359	27,534,470	4330	2,530,205	0	0	6,613,384		6,613,384	2,518,814	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOBV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	12/28/2023	12/27/2024	373	1,784,190	4783	25,483	0	0	75,921		75,921	22,361	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODOU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/21/2023	12/20/2024	211	1,001,564	4747	36,194	0	0	84,159		84,159	34,515	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/28/2023	04/26/2024	1,259	5,249,375	4169	260,374	0	0	565,634		565,634	111,087	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	604	2,602,334	4309	101,042	0	0	347,309		347,309	121,794	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/07/2025	2,956	15,245,156	5157	0	1,274,593	0	1,451,555		1,451,555	176,962	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/07/2025	1,699	8,762,355	5157	0	732,589	0	834,300		834,300	101,711	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	05/05/2023	05/07/2024	864	3,573,720	4136	17,868	0	0	25,041		25,041	15,524	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/28/2024	03/28/2025	1,556	8,175,769	5254	0	690,872	0	690,872		690,872	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2023	12/20/2024	7,155	33,962,996	4747	1,528,666	0	0	3,554,945		3,554,945	2,024,076	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIBMOCCZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS	07/28/2023	07/26/2024	262	1,200,544	4582	56,449	0	0	47,407		47,407	37,729	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBX	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	02/07/2024	02/07/2025	415	2,072,950	4995	0	13,904	0	50,574		50,574	36,670	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2023	09/06/2024	1,293	5,755,324	4451	516,453	0	0	1,185,768		1,185,768	493,820	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISSOJLN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	05/05/2023	05/07/2024	2,530	10,464,713	4136	969,831	0	0	2,881,950		2,881,950	1,066,899	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISMODL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	11/07/2023	11/07/2024	518	2,268,001	4378	65,121	0	0	205,024		205,024	67,953	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/07/2023	08/07/2024	434	1,961,003	4518	57,416	0	0	119,816		119,816	55,212	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOCB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	03/21/2024	03/21/2025	199	1,043,064	5242	0	29,451	0	42,804		42,804	13,354	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/28/2023	12/27/2024	5,974	28,575,733	4783	2,347,384	0	0	4,269,372		4,269,372	1,981,420	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGAOBF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	03/14/2024	03/14/2025	356	1,833,571	5150	0	82,510	0	101,966		101,966	19,456	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCP	Fixed Annuity Hedge	N/A	Equity/Index	UBS	05/05/2023	05/07/2024	756	3,127,005	4136	122,971	0	0	500,801		500,801	179,011	0	0	0	0	0001	
S&P 500 OTC Call Option 9SISSOYV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	7,045	29,532,499	4192	2,694,996	0	0	7,694,359		7,694,359	2,931,303	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/14/2023	08/14/2025	28	125,712	4490	17,859	0	0	31,166		31,166	10,930	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	4,123	17,594,985	4268	1,554,163	0	0	4,243,055		4,243,055	1,681,339	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCAOCB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/28/2023	09/27/2024	1,382	5,942,185	4300	291,643	0	0	976,262		976,262	352,238	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIS1BP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/12/2024	01/14/2025	2,572	12,304,011	4784	0	978,260	0	1,872,631		1,872,631	894,371	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/28/2023	07/26/2024	380	1,741,247	4582	41,121	0	0	4,068		4,068	3,791	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCK	Fixed Annuity Hedge	N/A	Equity/Index	UBS	04/06/2023	04/05/2024	1,033	4,240,486	4105	47,089	0	0	222,678		222,678	110,122	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS11C	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/28/2024	02/28/2025	2,351	11,919,006	5070	0	985,348	0	1,285,379		1,285,379	300,031	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	1,891	7,785,947	4117	763,697	0	0	2,387,958		2,387,958	785,740	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSRPFMYMCJFXT09	05/26/2023	05/28/2024	4,786	20,127,284	4205	1,857,690	0	0	5,182,113		5,182,113	1,980,592	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RHIGC71XBU11	04/21/2023	04/19/2024	63,394	262,040,367	4134	24,474,186	0	0	71,758,355		71,758,355	26,876,903	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	4,075	19,343,006	4747	1,609,676	0	0	3,010,822		3,010,822	1,374,492	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSRPFMYMCJFXT09	05/26/2023	05/28/2024	3,359	14,126,107	4205	1,303,799	0	0	3,637,007		3,637,007	1,390,056	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	01/12/2024	01/14/2025	69	330,084	4784	0	12,644	0	27,708		27,708	15,063	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	11/07/2023	11/07/2024	293	1,282,865	4378	66,258	0	0	191,685		191,685	69,956	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 5493008G0WFHX1UU8231	03/07/2024	03/07/2025	1,161	5,987,695	5157	0	500,610	0	570,113		570,113	69,504	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RHIGC71XBU11	01/26/2024	01/28/2025	1,215	5,942,529	4891	0	244,832	0	524,190		524,190	279,358	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024	2,537	10,414,436	4105	970,485	0	0	2,925,502		2,925,502	1,085,910	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RHIGC71XBU11	08/07/2023	08/07/2024	535	2,417,365	4518	112,650	0	0	195,193		195,193	96,337	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC ..... G5GSEF7VJP5170UK5573	08/21/2023	08/21/2024	1,233	5,424,916	4400	508,637	0	0	1,176,016		1,176,016	479,848	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ..... EYKN6VOZCB8VD91ULB80	09/07/2023	09/06/2024	499	2,221,119	4451	103,503	0	0	251,755		251,755	109,646	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ..... EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	970	5,084,284	5242	0	429,489	0	432,931		432,931	3,443	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup ..... 5493008G0WFHX1UU8231	01/12/2024	01/14/2025	385	1,841,775	4784	0	27,251	0	76,799		76,799	49,547	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSRPFMYMCJFXT09	09/21/2023	09/20/2024	1,419	6,144,270	4330	557,284	0	0	1,475,765		1,475,765	562,069	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	02/14/2024	02/14/2025	4,401	22,007,729	5001	0	1,813,705	0	2,577,178		2,577,178	763,473	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSRPFMYMCJFXT09	10/20/2023	10/21/2024	292	1,233,455	4224	42,562	0	0	144,334		144,334	51,745	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	230	1,004,109	4366	39,734	0	0	68,977		68,977	38,103	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	742	3,100,833	4179	265,106	0	0	803,483		803,483	313,595	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RHIGC71XBU11	07/07/2023	07/05/2024	325	1,429,659	4399	6,247	0	0	14		14	6	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	11/07/2023	11/07/2024	307	1,344,163	4378	77,504	0	0	220,137		220,137	78,499	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .... 4PQUHN3JPFGFNF3BB653	10/13/2023	10/14/2024	243	1,051,651	4328	53,001	0	0	168,514		168,514	63,875	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/19/2024	01/21/2025	6,718	32,513,844	4840	0	1,368,860	0	3,115,466		3,115,466	1,746,607	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ..... ES71P3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,147	5,182,651	4518	466,701	0	0	953,797		953,797	428,377	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	UBS ..... 5493001KJT11GC8Y1R12	02/14/2024	02/14/2025	202	1,010,125	5001	0	47,424	0	79,761		79,761	32,338	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch ..... EYKN6VOZCB8VD91ULB80	10/20/2023	10/21/2024	81,370	343,719,899	4224	33,559,437	0	0	94,280,145		94,280,145	33,032,207	0	0	0	0	0	0001	
S&P 500 OTC Call	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo ..... KB1H1DSRPFMYMCJFXT09	02/14/2024	02/13/2026	144	720,089	5001	0	92,626	0	121,011		121,011	28,385	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 2SSGSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/20/2023	10/21/2025	59	249,225	4224	36,795	0	0	80,622		80,622	24,715	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SUBMOCS	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT1IGCY1R12	05/19/2023	05/21/2024	264	1,106,683	4192	47,522	0	0	119,658		119,658	57,306	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOCK	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	296	1,551,493	5242	0	8,857	0	30,516		30,516	21,660	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1J	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSPRFMYMCFXT09	11/07/2023	11/07/2024	4,666	20,429,521	4378	1,794,356	0	0	4,800,926		4,800,926	1,816,318	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	08/07/2023	08/07/2024	4,701	21,241,186	4518	1,912,780	0	0	3,909,153		3,909,153	1,755,712	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	12/07/2023	12/06/2024	940	4,310,455	4586	58,622	0	0	195,022		195,022	48,219	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVG	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	2,795	14,650,076	5242	0	1,237,548	0	1,247,467		1,247,467	9,920	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSODH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .. 5493008G0IWFHX1UUJ8231	03/14/2024	03/14/2025	1,165	6,000,309	5150	0	512,253	0	584,831		584,831	72,579	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .. 4PQUHNGJPFQFN3BB653	03/21/2024	03/20/2026	253	1,326,107	5242	0	176,127	0	178,038		178,038	1,911	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSIAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .. 4PQUHNGJPFQFN3BB653	10/06/2023	10/07/2024	5,038	21,706,223	4309	2,034,580	0	0	5,394,507		5,394,507	2,003,328	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/07/2024	02/07/2025	1,555	7,767,318	4995	0	621,540	0	907,057		907,057	285,517	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .. 4PQUHNGJPFQFN3BB653	08/28/2023	08/28/2024	6,736	29,862,776	4433	2,732,479	0	0	6,248,971		6,248,971	2,592,226	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOBJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHI1GC71XBU11	12/07/2023	12/06/2024	1,446	6,630,763	4586	64,318	0	0	238,395		238,395	45,830	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	28	146,763	5242	0	848	0	2,887		2,887	2,039	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .. 4PQUHNGJPFQFN3BB653	05/19/2023	05/21/2024	8,139	34,118,525	4192	3,113,496	0	0	8,889,196		8,889,196	3,386,497	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSPRFMYMCFXT09	02/28/2024	02/28/2025	656	3,325,763	5070	0	274,942	0	358,660		358,660	83,718	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/20/2023	10/21/2024	1,264	5,339,338	4224	521,312	0	0	1,464,546		1,464,546	513,122	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMOCCQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .. 4PQUHNGJPFQFN3BB653	09/07/2023	09/06/2024	412	1,833,870	4451	101,908	0	0	250,227		250,227	104,401	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGMOAN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/07/2024	02/07/2025	774	3,866,176	4995	0	69,577	0	162,337		162,337	92,760	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFMOBT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSPRFMYMCFXT09	10/06/2023	10/07/2024	283	1,219,306	4309	21,791	0	0	93,238		93,238	27,879	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBK	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .. 5493008G0IWFHX1UUJ8231	08/07/2023	08/07/2024	609	2,751,730	4518	38,806	0	0	62,600		62,600	27,234	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSPRFMYMCFXT09	03/28/2024	03/27/2026	205	1,077,142	5254	0	143,533	0	143,533		143,533	0	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .. 4PQUHNGJPFQFN3BB653	01/05/2024	01/07/2025	1,360	6,388,246	4697	0	536,866	0	1,079,952		1,079,952	543,086	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOZF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSPRFMYMCFXT09	05/12/2023	05/14/2024	1,680	6,928,454	4124	639,176	0	0	1,940,824		1,940,824	708,364	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	17,320	77,761,950	4490	7,036,610	0	0	14,963,062		14,963,062	6,537,650	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo .. KB1H1DSPRFMYMCFXT09	08/14/2023	08/14/2024	5,315	23,862,862	4490	2,159,329	0	0	4,591,725		4,591,725	2,006,213	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMMODO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley .. 4PQUHNGJPFQFN3BB653	12/07/2023	12/06/2024	347	1,591,200	4586	84,329	0	0	201,823		201,823	82,073	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTMOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup .. 5493008G0IWFHX1UUJ8231	02/21/2024	02/21/2025	190	946,542	4982	0	20,510	0	40,095		40,095	19,584	0	0	0	0	0	0001	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call	Option 9SBCS1GJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2023	04/19/2024	17,073	70,571,587	4134	6,591,283	0	19,325,652		19,325,652	7,238,372	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSMOCF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/07/2023	07/05/2024	775	3,409,186	4399	160,543	0	418,061		418,061	176,837	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFADAP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	461	2,069,761	4490	96,036	0	188,709		188,709	88,101	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOHT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2023	09/13/2024	1,157	5,212,401	4505	455,820	0	1,008,990		1,008,990	432,841	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SRBOKT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/28/2023	11/27/2024	1,111	5,060,483	4555	428,288	0	983,255		983,255	406,829	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFAOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/12/2023	05/14/2024	351	1,447,552	4124	73,391	0	190,864		190,864	38,189	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOYL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/05/2023	05/07/2024	4,880	20,184,900	4136	1,870,663	0	5,558,861		5,558,861	2,057,893	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SSGSGE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2023	06/14/2024	977	4,272,020	4373	373,648	0	909,717		909,717	387,118	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOXZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	5,073	21,151,772	4169	1,949,365	0	5,582,108		5,582,108	2,135,661	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SRBACE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/13/2023	10/14/2024	408	1,765,734	4328	88,287	0	293,709		293,709	109,612	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOYR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	2,416	9,963,777	4124	919,196	0	2,791,090		2,791,090	1,018,695	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SSGSOHK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/07/2024	02/07/2025	2,819	14,081,074	4995	0	1,126,766	0	1,644,368		1,644,368	517,603	0	0	0	0001	
S&P 500 OTC Call	Option 2SIFSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	12/21/2023	12/19/2025	97	460,435	4747	58,772	0	95,804		95,804	35,781	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	4,725	21,213,927	4490	1,919,630	0	4,082,013		4,082,013	1,783,510	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMLMOBR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	08/14/2023	08/14/2024	358	1,607,320	4490	22,504	0	46,101		46,101	20,752	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOYZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	38,422	161,064,256	4192	14,697,963	0	41,963,473		41,963,473	15,986,730	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SUBMOCT	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/07/2023	06/07/2024	241	1,028,472	4268	54,197	0	173,966		173,966	64,532	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOYN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	17,625	72,686,910	4124	6,705,643	0	20,361,321		20,361,321	7,431,497	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOZR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2023	07/19/2024	71,681	325,169,388	4536	27,831,510	0	57,324,354		57,324,354	26,612,047	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSOYF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	3,749	15,631,381	4169	1,440,601	0	4,125,236		4,125,236	1,578,275	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSMBZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	710	3,029,939	4268	27,875	0	49,036		49,036	24,347	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SIFSOHH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/28/2023	08/28/2024	6,760	29,969,176	4433	2,742,215	0	6,271,236		6,271,236	2,601,462	0	0	0	0	0001	
S&P 500 OTC Call	Option 2SMLSOAE	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	02/21/2024	02/20/2026	118	587,852	4982	0	76,456	0	101,158		101,158	24,703	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSIDD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	1,789	9,214,209	5150	0	786,627	0	898,080		898,080	111,453	0	0	0	0001	
S&P 500 OTC Call	Option 9SRBMOB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/07/2023	11/07/2024	838	3,669,082	4378	74,049	0	251,843		251,843	75,203	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SUBMOCV	Fixed Annuity Hedge	N/A	Equity/Index	UBS	06/07/2023	06/07/2024	1,151	4,911,916	4268	174,867	0	555,456		555,456	222,373	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSMOCF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/21/2023	08/21/2024	276	1,214,337	4400	23,444	0	43,143		43,143	19,392	0	0	0	0	0001	
S&P 500 OTC Call	Option 9SMSSOZZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/21/2023	08/21/2024	6,501	28,602,905	4400	2,678,491	0	6,200,551		6,200,551	2,530,000	0	0	0	0	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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US Pacesetter Option 9USGSOCU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	6,395	2,096,601	327.85	40,878	0	0	48,685		48,685	6,897	0	0	0	0	0001	
US Pacesetter Option 9USGSODD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/14/2024	02/14/2025	275,395	89,283,059	324.2	0	1,883,870	0	2,789,190		2,789,190	905,321	0	0	0	0	0001	
US Pacesetter Option 9USGSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2024	117,000	38,260,170	327.01	814,940	0	0	656,848		656,848	84,783	0	0	0	0	0001	
US Pacesetter Option 9USGSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	153,715	50,953,448	331.48	1,075,115	0	0	536,990		536,990	22,947	0	0	0	0	0001	
US Pacesetter Option 9USGSOCI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	3,319	1,061,416	319.8	20,651	0	0	41,341		41,341	6,596	0	0	0	0	0001	
US Pacesetter Option 9USGSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	6,629	2,173,318	327.85	42,374	0	0	50,466		50,466	7,149	0	0	0	0	0001	
US Pacesetter Option 9USGSODG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/14/2024	02/14/2025	2,932	950,554	324.2	0	18,508	0	29,695		29,695	11,187	0	0	0	0	0001	
US Pacesetter Option 9USGSOCF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	341,114	109,088,257	319.8	2,301,769	0	0	4,248,895		4,248,895	677,895	0	0	0	0	0001	
US Pacesetter Option 9USGSOCN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2024	6,500	2,092,025	321.85	40,677	0	0	72,248		72,248	11,120	0	0	0	0	0001	
US Pacesetter Option 9USGSODL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2024	03/14/2025	5,301	1,743,340	328.87	0	33,922	0	41,114		41,114	7,192	0	0	0	0	0001	
US Pacesetter Option 9USGSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	190,405	62,096,783	326.13	1,304,032	0	0	1,485,372		1,485,372	223,230	0	0	0	0	0001	
US Pacesetter Option 9USGSOCN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	340,885	111,759,147	327.85	2,369,294	0	0	2,595,148		2,595,148	367,619	0	0	0	0	0001	
US Pacesetter Option 9USGSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	6,676	2,212,960	331.48	46,697	0	0	23,322		23,322	997	0	0	0	0	0001	
US Pacesetter Option 9USGSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/14/2023	12/13/2024	7,818	2,563,131	327.85	49,974	0	0	59,518		59,518	8,431	0	0	0	0	0001	
US Pacesetter Option 9USGSOBU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	333	110,280	331.17	2,138	0	0	1,379		1,379	119	0	0	0	0	0001	
US Pacesetter Option 9USGSOBM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2024	3,134	1,024,849	327.01	21,828	0	0	17,595		17,595	2,271	0	0	0	0	0001	
US Pacesetter Option 9USGSOBW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/14/2023	08/14/2024	216,444	70,861,601	327.39	1,495,177	0	0	1,450,142		1,450,142	207,862	0	0	0	0	0001	
US Pacesetter Option 9USGSOCK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	4,518	1,444,856	319.8	28,111	0	0	56,276		56,276	8,979	0	0	0	0	0001	
US Pacesetter Option 9USGSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2024	03/14/2025	4,401	1,447,357	328.87	0	28,162	0	34,133		34,133	5,971	0	0	0	0	0001	
US Pacesetter Option 9USGSODN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/14/2024	02/14/2025	18,000	5,835,600	324.2	0	160,740	0	182,303		182,303	21,563	0	0	0	0	0001	
US Pacesetter Option 9USGSODB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	2,528	829,563	328.15	0	16,284	0	19,492		19,492	3,208	0	0	0	0	0001	
US Pacesetter Option 9USGSODE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/14/2024	02/14/2025	6,721	2,178,948	324.2	0	42,426	0	68,070		68,070	25,844	0	0	0	0	0001	
US Pacesetter Option 9USGSOCG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2024	8,859	2,833,108	319.8	55,121	0	0	110,347		110,347	17,605	0	0	0	0	0001	
US Pacesetter Option 9USGSOCX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	5,037	1,652,892	328.15	0	32,446	0	38,837		38,837	6,391	0	0	0	0	0001	
US Pacesetter Option 9USGSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	3,038	1,006,094	331.17	19,506	0	0	12,581		12,581	1,089	0	0	0	0	0001	
US Pacesetter Option 9USGSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/14/2023	04/12/2024	3,513	1,143,552	325.52	24,126	0	0	22,305		22,305	3,910	0	0	0	0	0001	
US Pacesetter Option 9USGSOBR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	164,343	54,425,471	331.17	1,142,937	0	0	680,556		680,556	58,933	0	0	0	0	0001	
US Pacesetter Option 9USGSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	3,526	1,157,057	328.15	0	22,713	0	27,187		27,187	4,474	0	0	0	0	0001	
US Pacesetter Option 9USGSOCM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2024	276,950	89,136,358	321.85	1,880,491	0	0	3,078,313		3,078,313	473,796	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9UGSOCC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2023	.09/13/2024	1,359	443,211	326.13	8,593	0	0	10,602		10,602	1,593	0	0	0	0		0001	
US Pacesetter Option 9UGSOCW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/12/2024	.01/14/2025	362,985	119,113,528	328.15	0	2,537,120	0	2,798,749		2,798,749	261,628	0	0	0	0		0001	
US Pacesetter Option 9UGSOBX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.08/14/2023	.08/14/2024	3,694	1,209,379	327.39	25,519	0	0	24,749		24,749	3,548	0	0	0	0		0001	
US Pacesetter Option 9UGSODI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.03/14/2024	.03/14/2025	275,957	90,753,979	328.87	0	1,914,908	0	2,140,272		2,140,272	225,364	0	0	0	0		0001	
US Pacesetter Option 9UGSOBI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.04/14/2023	.04/12/2024	69,264	22,546,817	325.52	475,741	0	0	439,783		439,783	77,087	0	0	0	0		0001	
US Pacesetter Option 9UGSOCA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2023	.09/13/2024	5,492	1,791,106	326.13	34,724	0	0	42,844		42,844	6,439	0	0	0	0		0001	
CASH MARGIN							0	0	0	0	7,524,033	0	7,524,033		7,524,033	0	0	0	0	0		0	
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										1,083,604,029	360,261,410	0	3,021,989,117	XXX	3,021,989,117	1,109,067,816	0	0	0	0	XXX	XXX	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,083,604,029	360,261,410	0	3,021,989,117	XXX	3,021,989,117	1,109,067,816	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,083,604,029	360,261,410	0	3,021,989,117	XXX	3,021,989,117	1,109,067,816	0	0	0	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,083,604,029	360,261,410	0	3,021,989,117	XXX	3,021,989,117	1,109,067,816	0	0	0	0	XXX	XXX	
Credit Suisse Balanced Trend 5 9CSCSOKD	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.11/14/2023	.11/14/2024	9,033	2,414,882	267.34	(7,946)	0	0	(29,334)		(29,334)	(5,927)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOJM	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.09/14/2023	.09/13/2024	14,632	3,980,197	272.02	(10,115)	0	0	(19,737)		(19,737)	(2,324)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOIC	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.05/12/2023	.05/14/2024	15,523	4,222,566	272.02	(11,304)	0	0	(3,103)		(3,103)	3,944	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOHU	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.04/14/2023	.04/12/2024	10,948	2,961,872	270.54	(9,812)	0	0	(262)		(262)	4,038	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CUBSOAC	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.01/12/2024	.01/14/2025	37,374	10,206,092	273.08	0	(42,980)	0	(77,038)		(77,038)	(34,058)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.06/14/2023	.06/14/2024	12,733	3,505,268	275.29	(9,072)	0	0	(2,497)		(2,497)	1,883	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CUBSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.03/14/2024	.03/14/2025	63,898	17,430,735	272.79	0	(62,677)	0	(160,778)		(160,778)	(98,101)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CUBSOAH	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.02/14/2024	.02/14/2025	1,058	288,273	272.47	0	(732)	0	(2,555)		(2,555)	(1,823)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOJB	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.07/14/2023	.07/12/2024	30,577	8,358,529	273.36	(38,299)	0	0	(17,505)		(17,505)	2,345	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOKB	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.11/14/2023	.11/14/2024	12,600	3,385,116	268.66	(8,831)	0	0	(35,254)		(35,254)	(6,858)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOIS	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.06/14/2023	.06/14/2024	8,736	2,393,489	273.98	(7,884)	0	0	(2,515)		(2,515)	1,365	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CUBSOAO	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.03/14/2024	.03/14/2025	13,595	3,726,254	274.09	0	(10,480)	0	(29,995)		(29,995)	(19,514)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOJY	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.10/13/2023	.10/14/2024	15,155	4,017,287	265.08	(15,579)	0	0	(57,885)		(57,885)	(12,182)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CSCSOKG	Fixed Annuity Hedge	N/A	Equity/Index	UBS .. 5493001KJT11GC8Y1R12	.12/14/2023	.12/13/2024	11,266	3,068,633	272.38	(12,818)	0	0	(22,509)		(22,509)	(3,999)	0	0	0	0		0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9C3S0K1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/14/2023	12/13/2024	5,751	1,531,031	266.22	(11,692)	0	0	(22,556)		(22,556)	(4,705)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0H1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/14/2023	04/12/2024	18,631	5,014,534	269.15	(20,035)	0	0	(1,308)		(1,308)	8,835	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0I1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	05/12/2023	05/14/2024	21,250	5,751,313	270.65	(19,865)	0	0	(6,983)		(6,983)	5,788	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0J1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/13/2023	10/14/2024	15,782	4,218,371	267.29	(11,011)	0	0	(46,973)		(46,973)	(9,243)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0K1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	09/14/2023	09/13/2024	11,520	3,116,390	270.52	(10,643)	0	0	(19,497)		(19,497)	(2,798)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOA1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	12/14/2023	12/13/2024	67,869	18,395,214	271.04	(84,252)	0	0	(158,593)		(158,593)	(29,570)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOB1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	01/12/2024	01/14/2025	33,301	9,051,212	271.8	0	(44,290)	0	(79,100)		(79,100)	(34,809)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOC1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	04/14/2023	04/12/2024	809	219,425	271.23	(665)	0	0	(11)		(11)	258	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOE1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2024	02/14/2025	8,684	2,349,543	270.56	0	(8,528)	0	(25,472)		(25,472)	(16,944)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0I0	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	07/14/2023	07/12/2024	15,269	4,195,463	274.77	(15,935)	0	0	(6,330)		(6,330)	1,453	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0J0	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	06/14/2023	06/14/2024	4,630	1,279,778	276.41	(2,604)	0	0	(643)		(643)	628	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOA1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	10/13/2023	10/14/2024	5,053	1,355,973	268.35	(2,758)	0	0	(13,217)		(13,217)	(2,490)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9CUBSOB1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	02/14/2024	02/14/2025	46,175	12,550,365	271.8	0	(35,647)	0	(119,497)		(119,497)	(83,850)	0	0	0	0	0	0001	
Credit Suisse Balanced Trend 5 9C3S0J1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	08/14/2023	08/14/2024	49,405	13,362,076	270.46	(42,049)	0	0	(69,633)		(69,633)	(7,246)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO1	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	54	56,472	1045.77	0	(221,886)	0	(381,803)		(381,803)	(159,917)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO2	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	48	50,705	1056.36	(200,064)	0	0	(30,208)		(30,208)	90,363	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO3	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	45	48,659	1081.3	(175,815)	0	0	(60,182)		(60,182)	59,407	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO4	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	55	60,451	1099.11	0	(243,595)	0	(276,400)		(276,400)	(32,805)	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO5	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	49	52,160	1064.48	(212,611)	0	0	(246,602)		(246,602)	22,376	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO6	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	55	54,827	996.85	(254,980)	0	0	(463,453)		(463,453)	14,144	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO7	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	49	50,464	1029.88	(226,331)	0	0	(280,585)		(280,585)	27,551	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO8	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	62	67,773	1093.11	(304,420)	0	0	(94,423)		(94,423)	71,054	0	0	0	0	0	0001	
MSCI EM FLEX OPTION SMXFSO9	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	52	53,752	1033.69	(273,988)	0	0	(251,669)		(251,669)	42,072	0	0	0	0	0	0001	
MSCI Emerging Markets SMUBSOA1	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJT11GC8Y1R12	03/21/2024	03/21/2025	5,350	6,039,936	1128.96	0	(225,371)	0	(232,608)		(232,608)	(7,238)	0	0	0	0	0	0001	
MSCI Emerging Markets SMWFSA1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	12/21/2023	12/20/2024	6,039	6,493,676	1075.29	(231,994)	0	0	(303,419)		(303,419)	23,071	0	0	0	0	0	0001	
MSCI Emerging Markets SMWFSA2	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	05/19/2023	05/21/2024	5,304	5,583,415	1052.68	(270,516)	0	0	(87,829)		(87,829)	84,221	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RFXSDF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	23	41,734	1814.52	(360,916)	0	0	(748,653)		(748,653)	(126,064)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXSFH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	37	68,056	1839.35	(582,158)	0	0	(1,282,836)		(1,282,836)	(189,438)	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RWXSFJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	26	47,389	1822.66	(433,082)	0	0	(939,123)		(939,123)	(137,583)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 Option	2000 FLEX Call	9RWSOEV	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/28/2023	36	67,877	1885.48	(585,944)	0	0	(982,680)		(982,680)	(158,627)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSODT	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/21/2023	28	50,999	1821.39	(427,280)	0	0	(1,008,465)		(1,008,465)	(148,612)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFP	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2023	42	77,191	1837.88	(635,334)	0	0	(1,533,309)		(1,533,309)	(218,668)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOGB	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/26/2024	13	26,076	2005.83	0	(229,812)	0	(344,429)		(344,429)	(114,617)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSOEF	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2023	17	35,072	2063.06	(291,992)	0	0	(362,075)		(362,075)	(57,662)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOEP	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/28/2023	45	80,703	1793.4	(749,070)	0	0	(1,522,487)		(1,522,487)	(265,375)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSOEN	Equity/Index	CB0E	529900RLNSGA90UPEH54	03/07/2024	2	4,288	2143.95	0	(35,442)	0	(38,743)		(38,743)	(3,301)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFT	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/28/2023	36	65,709	1825.26	(556,992)	0	0	(1,369,058)		(1,369,058)	(192,351)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFR	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/28/2023	28	51,700	1846.42	(400,848)	0	0	(1,015,650)		(1,015,650)	(144,267)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOEZ	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2023	44	86,693	1970.29	(739,992)	0	0	(906,785)		(906,785)	(141,346)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOEX	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2023	30	59,746	1991.53	(468,330)	0	0	(567,301)		(567,301)	(86,653)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFN	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2023	31	57,604	1858.2	(434,682)	0	0	(1,079,470)		(1,079,470)	(155,509)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFF	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/28/2023	30	57,029	1900.97	(512,760)	0	0	(851,490)		(851,490)	(131,852)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSOEL	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2024	1	2,047	2047.4	0	(17,662)	0	(24,622)		(24,622)	(6,960)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFX	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/28/2023	28	59,195	2114.12	(485,604)	0	0	(518,257)		(518,257)	(85,235)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSODY	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/06/2023	30	53,576	1785.88	(469,942)	0	0	(1,190,021)		(1,190,021)	(169,917)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSODN	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/07/2023	30	60,149	2004.98	(506,010)	0	0	(574,091)		(574,091)	(88,025)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSODX	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/20/2023	26	44,719	1719.95	(404,976)	0	0	(1,196,169)		(1,196,169)	(162,694)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSODZ	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/07/2023	31	55,039	1775.44	(443,269)	0	0	(1,290,427)		(1,290,427)	(178,961)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOET	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/28/2023	27	51,455	1905.74	(415,584)	0	0	(687,962)		(687,962)	(110,808)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOER	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/12/2023	31	55,736	1797.95	(460,753)	0	0	(1,051,938)		(1,051,938)	(177,584)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSODD	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/06/2023	29	51,948	1791.3	(476,470)	0	0	(971,277)		(971,277)	(179,936)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFY	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/14/2023	41	83,883	2045.93	(693,556)	0	0	(905,266)		(905,266)	(142,758)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSODH	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/07/2023	28	53,939	1926.41	(467,376)	0	0	(636,735)		(636,735)	(104,565)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFD	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/28/2023	28	53,729	1918.91	(449,316)	0	0	(752,767)		(752,767)	(117,003)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFB	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/28/2023	27	54,347	2012.85	(474,012)	0	0	(485,100)		(485,100)	(73,085)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSOEU	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/07/2024	1	1,996	1995.8	0	(16,639)	0	(27,552)		(27,552)	(10,913)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RFSOED	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/07/2023	31	59,109	1906.74	(494,574)	0	0	(984,854)		(984,854)	(143,791)	0	0	0	0	0	0001	
Russell Option	2000 FLEX Call	9RWSOFZ	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/28/2023	27	56,548	2094.36	(498,069)	0	0	(531,248)		(531,248)	(86,282)	0	0	0	0	0	0001	

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

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

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Russell 2000 FLEX Call Option 9RXFS0EH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/07/2025	3	5,989	1996.21	0	(51,760)	0	(79,229)		(79,229)	(27,469)	0	0	0	0	0	0001		
Russell 2000 FLEX Call Option 9RXFS0ER	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/28/2024	03/28/2025	15	32,337	2155.78	0	(291,058)	0	(291,779)		(291,779)	(721)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0EP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	1	2,154	2153.54	0	(17,768)	0	(19,333)		(19,333)	(1,565)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0FL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	36	63,265	1757.37	(560,772)	0	0	(1,527,475)		(1,527,475)	(213,521)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	21	39,873	1898.7	(340,704)	0	0	(594,097)		(594,097)	(92,278)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0EB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	23	41,897	1821.6	(337,962)	0	0	(876,682)		(876,682)	(123,382)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0EN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	30	54,487	1816.22	(461,610)	0	0	(947,506)		(947,506)	(168,348)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	23	46,159	2006.91	(376,878)	0	0	(415,556)		(415,556)	(62,609)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	25	47,586	1903.45	(406,600)	0	0	(634,980)		(634,980)	(103,290)	0	0	0	0	0	0	0001	
Russell 2000 FLEX Call Option 9RXFS0DR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	27	51,233	1897.51	(431,406)	0	0	(782,930)		(782,930)	(120,310)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0GB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/12/2024	01/14/2025	1,384	2,756,028	1991.35	0	(227,971)	0	(373,621)		(373,621)	(145,650)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	02/28/2024	02/28/2025	1,233	2,551,163	2069.07	0	(233,720)	0	(289,853)		(289,853)	(56,133)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRMYMJCXF09	05/05/2023	05/07/2024	3,121	5,610,684	1797.72	(506,877)	0	0	(1,052,717)		(1,052,717)	(180,121)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0GL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/14/2024	03/14/2025	2,765	5,809,956	2101.25	0	(457,897)	0	(609,950)		(609,950)	(152,053)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/28/2024	02/28/2025	2,634	5,515,517	2093.97	0	(465,491)	0	(579,422)		(579,422)	(113,931)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/13/2023	10/14/2024	3,329	5,906,378	1774.22	(490,621)	0	0	(1,362,485)		(1,362,485)	(192,210)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	02/07/2024	02/07/2025	1,596	3,182,185	1993.85	0	(266,956)	0	(441,860)		(441,860)	(174,904)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/12/2024	01/14/2025	1,682	3,346,827	1989.79	0	(278,403)	0	(455,892)		(455,892)	(177,489)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/26/2024	01/28/2025	1,427	2,880,956	2018.89	0	(242,159)	0	(365,516)		(365,516)	(123,357)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	3,725	6,251,854	1678.35	(566,172)	0	0	(1,861,877)		(1,861,877)	(245,535)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	01/05/2024	01/07/2025	1,571	3,135,433	1995.82	0	(270,319)	0	(415,318)		(415,318)	(144,999)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	2,654	4,416,548	1664.11	(423,824)	0	0	(1,361,151)		(1,361,151)	(177,887)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	03/28/2024	03/28/2025	2,168	4,713,340	2174.05	0	(399,256)	0	(400,680)		(400,680)	(1,424)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCS0EX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	02/14/2024	02/14/2025	2,557	5,327,075	2083.33	0	(420,619)	0	(566,368)		(566,368)	(145,749)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/07/2023	07/05/2024	2,349	4,482,150	1908.11	(375,690)	0	0	(600,630)		(600,630)	(96,098)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	4,296	8,198,486	1908.4	(732,110)	0	0	(1,059,577)		(1,059,577)	(173,856)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	3,465	6,603,701	1905.83	(553,460)	0	0	(989,838)		(989,838)	(151,805)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/14/2024	03/14/2025	1,011	2,101,364	2078.5	0	(179,033)	0	(236,773)		(236,773)	(57,741)	0	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RMS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFGFNF3BB653	03/28/2024	03/28/2025	2,387	5,202,132	2179.36	0	(432,999)	0	(434,626)		(434,626)	(1,627)	0	0	0	0	0	0	0001	

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Russell 2000 OTC Call Option 9MSSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	4,779	8,474,266	1773.23	(773,565)	0	0	(1,736,840)		(1,736,840)	(287,126)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MFSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	3,430	6,724,961	1960.63	(591,324)	0	0	(785,173)		(785,173)	(122,788)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	09/14/2023	09/13/2024	2,727	5,256,756	1927.67	(403,020)	0	0	(730,329)		(730,329)	(112,703)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOBP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	04/21/2023	04/19/2024	2,168	3,963,624	1828.24	(359,745)	0	0	(653,942)		(653,942)	(119,277)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MLSOEP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/19/2024	01/21/2025	1,144	2,267,763	1982.31	0	(190,550)	0	(318,859)		(318,859)	(128,310)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	12/14/2023	12/13/2024	2,749	5,696,863	2072.34	(425,802)	0	0	(560,674)		(560,674)	(89,742)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/14/2024	02/14/2025	2,145	4,407,889	2054.96	0	(384,227)	0	(512,798)		(512,798)	(128,570)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOGR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/21/2024	03/21/2025	1,756	3,768,727	2146.2	0	(319,518)	0	(346,558)		(346,558)	(27,040)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/28/2023	07/26/2024	3,228	6,553,098	2030.08	(533,304)	0	0	(539,141)		(539,141)	(79,620)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOGJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/07/2024	03/07/2025	1,414	3,016,797	2133.52	0	(257,971)	0	(282,155)		(282,155)	(24,184)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MLSOEL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/14/2023	04/12/2024	4,894	8,873,850	1813.21	(825,218)	0	0	(1,539,793)		(1,539,793)	(284,159)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	3,006	5,467,193	1818.76	(479,979)	0	0	(972,780)		(972,780)	(161,735)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	1,592	3,298,624	2072	0	(287,857)	0	(379,156)		(379,156)	(91,299)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	3,213	6,201,540	1930.14	(508,414)	0	0	(730,066)		(730,066)	(118,637)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/14/2024	02/14/2025	1,618	3,331,106	2058.78	0	(286,575)	0	(382,913)		(382,913)	(96,338)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RSGSOCD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/21/2024	02/21/2025	1,142	2,327,887	2038.43	0	(207,878)	0	(287,757)		(287,757)	(79,878)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MLSOEN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/19/2024	01/21/2025	103	205,139	1991.64	0	(16,636)	0	(28,039)		(28,039)	(11,403)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9RBCSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/28/2024	02/28/2025	1,359	2,834,888	2086.01	0	(245,156)	0	(305,431)		(305,431)	(60,276)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/26/2024	01/28/2025	2,590	5,255,550	2029.17	0	(426,128)	0	(645,741)		(645,741)	(219,613)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	4,215	7,581,647	1798.73	(720,864)	0	0	(1,445,272)		(1,445,272)	(237,324)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MFSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	2,898	5,739,228	1980.41	(467,875)	0	0	(618,299)		(618,299)	(96,298)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MLSOEU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	04/14/2023	04/12/2024	3,210	5,902,163	1838.68	(496,678)	0	0	(928,578)		(928,578)	(174,892)	0	0	0	0	0	0001	
Russell 2000 OTC Call Option 9MSSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/12/2024	01/14/2025	2,827	5,701,805	2016.91	0	(427,665)	0	(713,743)		(713,743)	(286,078)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00D	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	11/14/2023	11/14/2024	15	72,608	4840.52	(271,830)	0	0	(942,085)		(942,085)	(476,738)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSEL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	12/21/2023	12/20/2024	42	204,148	4860.67	(1,251,978)	0	0	(2,710,171)		(2,710,171)	(1,334,359)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/14/2023	06/14/2024	18	83,012	4611.77	(1,308,816)	0	0	(1,259,157)		(1,259,157)	(649,838)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	05/12/2023	05/14/2024	10	43,150	4315.02	(266,700)	0	0	(966,560)		(966,560)	(406,960)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF1FB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	01/19/2024	01/21/2025	66	338,593	5130.2	0	(1,354,716)	0	(3,096,709)		(3,096,709)	(1,741,993)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	06/21/2023	06/21/2024	22	101,174	4598.82	(537,966)	0	0	(1,578,761)		(1,578,761)	(797,512)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXF51FF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/19/2024	64	321,301	5020.33	0	(1,701,184)	0	(3,512,257)		(3,512,257)	(1,811,073)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	49	206,067	4205.44	(1,622,341)	0	0	(5,195,717)		(5,195,717)	(2,055,965)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/05/2023	16	68,715	4294.67	(448,512)	0	0	(1,571,566)		(1,571,566)	(655,955)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2024	16	88,108	5506.75	0	(458,355)	0	(462,970)		(462,970)	(4,615)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2023	15	76,107	5073.8	(270,285)	0	0	(721,198)		(721,198)	(409,831)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50RF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/14/2024	18	94,782	5265.65	0	(454,756)	0	(719,779)		(719,779)	(265,023)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2024	44	235,355	5348.98	0	(1,652,297)	0	(1,663,331)		(1,663,331)	(11,035)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50LL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2023	55	255,009	4636.53	(1,612,435)	0	0	(3,846,408)		(3,846,408)	(1,947,490)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2023	53	256,207	4834.09	(1,666,426)	0	0	(3,534,141)		(3,534,141)	(1,709,193)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/07/2023	16	75,623	4726.46	(272,656)	0	0	(1,149,939)		(1,149,939)	(542,008)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF511B	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/28/2024	49	261,995	5346.83	0	(1,889,319)	0	(1,888,478)		(1,888,478)	842	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2023	45	209,140	4647.56	(1,424,835)	0	0	(3,593,517)		(3,593,517)	(1,584,575)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50PH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/14/2023	16	80,776	5048.5	(305,680)	0	0	(787,198)		(787,198)	(443,644)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50LF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2023	11	51,854	4714.02	(270,996)	0	0	(689,565)		(689,565)	(371,880)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/28/2023	49	213,825	4363.77	(1,735,825)	0	0	(4,964,129)		(4,964,129)	(1,919,994)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50RL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/28/2024	15	79,674	5311.59	0	(409,288)	0	(574,058)		(574,058)	(164,770)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2023	174	757,053	4350.88	(5,681,622)	0	0	(18,115,260)		(18,115,260)	(6,829,178)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51FL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/19/2024	54	272,614	5048.41	0	(1,348,596)	0	(2,851,281)		(2,851,281)	(1,502,685)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50QN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/12/2024	42	206,466	4915.86	0	(1,247,063)	0	(2,614,322)		(2,614,322)	(1,367,259)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/13/2023	12	56,701	4725.07	(221,184)	0	0	(837,465)		(837,465)	(405,002)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/21/2023	16	72,762	4547.6	(479,616)	0	0	(1,304,309)		(1,304,309)	(589,763)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/06/2023	12	57,074	4756.15	(191,876)	0	0	(797,513)		(797,513)	(397,524)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50OD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/12/2024	5	25,534	5106.74	0	(96,806)	0	(239,752)		(239,752)	(142,946)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/21/2023	47	211,628	4502.72	(1,537,699)	0	0	(4,028,125)		(4,028,125)	(1,764,171)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50MT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2023	44	202,248	4596.55	(1,497,980)	0	0	(3,467,522)		(3,467,522)	(1,584,367)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50J	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2023	11	52,331	4757.35	(245,729)	0	0	(767,795)		(767,795)	(366,805)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2023	46	224,355	4877.29	(1,325,168)	0	0	(2,906,782)		(2,906,782)	(1,447,293)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIX50NP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/13/2023	12	54,000	4500.03	(363,168)	0	0	(1,079,028)		(1,079,028)	(448,412)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2023	45	208,831	4640.68	(1,366,515)	0	0	(3,156,331)		(3,156,331)	(1,589,661)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXFSDVT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.05/05/2023	.05/07/2024	12	52,831	4402.62	(263,808)	0	0	(1,050,529)		(1,050,529)	(478,881)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOLV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.08/14/2023	.08/14/2024	5	23,964	4792.78	(107,910)	0	0	(292,497)		(292,497)	(160,633)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSA1AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/21/2023	.09/20/2024	29	127,378	4392.35	(976,430)	0	0	(2,847,030)		(2,847,030)	(1,127,449)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOPN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/14/2023	.12/13/2024	48	232,293	4839.43	(1,473,168)	0	0	(3,147,292)		(3,147,292)	(1,539,583)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSORJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/14/2024	.02/14/2025	8	40,561	5070.13	0	(293,530)	0	(427,583)		(427,583)	(134,054)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDXP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	86	413,650	4809.88	(1,750,874)	0	0	(4,689,687)		(4,689,687)	(2,708,186)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDVH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/06/2023	.04/05/2024	46	191,097	4154.28	(1,590,496)	0	0	(5,078,257)		(5,078,257)	(1,957,516)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD1DH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	12	57,151	4762.59	(314,484)	0	0	(855,563)		(855,563)	(400,518)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSA1AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.10/06/2023	.10/07/2024	14	63,637	4545.47	(367,663)	0	0	(1,193,457)		(1,193,457)	(514,001)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOPV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/28/2023	.12/27/2024	12	60,781	5065.09	(272,304)	0	0	(593,180)		(593,180)	(332,200)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 2SIXS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/14/2023	.11/14/2025	2	10,795	5397.54	(31,704)	0	0	(105,079)		(105,079)	(55,972)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSA1GZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.03/07/2024	.03/07/2025	11	59,743	5431.22	0	(296,404)	0	(350,064)		(350,064)	(53,660)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSA1HZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.03/28/2024	.03/28/2025	17	91,539	5384.66	0	(616,718)	0	(616,856)		(616,856)	(138)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXSOML	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.08/28/2023	.08/28/2024	30	136,910	4563.65	(962,370)	0	0	(2,418,687)		(2,418,687)	(1,098,218)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDXZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	29	136,250	4698.29	(776,185)	0	0	(1,878,345)		(1,878,345)	(990,822)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDYH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	44	203,391	4622.53	(1,387,408)	0	0	(3,161,048)		(3,161,048)	(1,569,233)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDYT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.08/21/2023	.08/21/2024	78	363,911	4665.52	(1,809,912)	0	0	(5,509,450)		(5,509,450)	(2,718,225)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0QJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/12/2024	.01/14/2025	12	61,797	5149.79	0	(207,744)	0	(538,966)		(538,966)	(331,223)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0QX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/26/2024	.01/28/2025	47	233,829	4975.09	0	(1,580,261)	0	(2,768,225)		(2,768,225)	(1,187,964)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0KZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/14/2023	.07/12/2024	6	28,857	4809.54	(116,292)	0	0	(323,369)		(323,369)	(188,616)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 2SIXS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/14/2023	.09/12/2025	1	5,151	5150.68	(28,067)	0	0	(63,823)		(63,823)	(31,099)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD1DZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/21/2023	.12/20/2024	17	84,786	4987.41	(382,330)	0	0	(927,357)		(927,357)	(497,250)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD2N	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/07/2023	.09/06/2024	13	60,891	4683.93	(315,705)	0	0	(913,905)		(913,905)	(448,474)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0OV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/28/2023	.11/27/2024	17	83,241	4896.51	(310,590)	0	0	(1,011,050)		(1,011,050)	(523,807)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0KL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.06/14/2023	.06/14/2024	48	215,005	4479.28	(3,867,936)	0	0	(3,971,682)		(3,971,682)	(1,836,610)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0LJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.07/14/2023	.07/12/2024	20	93,487	4674.37	(539,740)	0	0	(1,327,701)		(1,327,701)	(693,185)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSDZZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.09/21/2023	.09/20/2024	18	80,590	4477.22	(511,902)	0	0	(1,625,305)		(1,625,305)	(679,885)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SIXS0RN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/28/2024	.02/28/2025	17	88,306	5194.48	0	(578,133)	0	(780,916)		(780,916)	(202,782)	0	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFSD1EV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/05/2024	.01/07/2025	18	86,935	4829.7	0	(559,970)	0	(1,232,965)		(1,232,965)	(672,995)	0	0	0	0	0	0001

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIXS0JH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	41	175,021	4268.8	(1,253,821)	0	0	(4,072,759)		(4,072,759)	(1,708,145)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	65	293,580	4516.62	(1,697,995)	0	0	(5,633,069)		(5,633,069)	(2,418,696)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	11	61,595	5599.53	0	(264,035)	0	(267,002)		(267,002)	(2,967)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	70	331,198	4731.4	(1,735,090)	0	0	(4,319,533)		(4,319,533)	(2,340,470)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	23	112,425	4888.05	(389,298)	0	0	(1,136,511)		(1,136,511)	(679,080)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	20	89,289	4464.45	(702,380)	0	0	(1,785,796)		(1,785,796)	(761,504)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	22	99,325	4514.79	(759,198)	0	0	(1,887,367)		(1,887,367)	(820,589)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51FN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	16	80,155	5009.69	0	(435,360)	0	(890,782)		(890,782)	(455,422)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	59	272,279	4614.9	(1,810,238)	0	0	(4,246,347)		(4,246,347)	(2,112,930)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51EF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	161	788,299	4896.27	(4,454,709)	0	0	(9,929,493)		(9,929,493)	(5,007,636)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	13	62,207	4785.15	(443,040)	0	0	(910,460)		(910,460)	(429,422)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	66	284,844	4315.82	(2,295,282)	0	0	(7,085,175)		(7,085,175)	(2,616,361)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	12	55,992	4666.03	(228,672)	0	0	(883,633)		(883,633)	(417,552)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/06/2023	10/07/2024	12	53,817	4484.72	(355,724)	0	0	(1,089,436)		(1,089,436)	(451,086)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	222	966,459	4353.42	(7,215,222)	0	0	(23,060,542)		(23,060,542)	(8,706,611)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	13	64,030	4925.42	(396,240)	0	0	(780,487)		(780,487)	(398,199)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/07/2024	03/07/2025	20	106,118	5305.89	0	(678,157)	0	(784,852)		(784,852)	(106,695)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/26/2024	01/28/2025	13	66,603	5123.29	0	(323,785)	0	(624,481)		(624,481)	(300,696)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF511D	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/28/2024	03/28/2025	53	282,212	5324.76	0	(2,115,682)	0	(2,114,513)		(2,114,513)	1,170	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	18	80,294	4460.79	(362,628)	0	0	(1,443,547)		(1,443,547)	(716,355)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	34	155,456	4572.23	(1,210,536)	0	0	(2,755,056)		(2,755,056)	(1,237,503)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51GH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	58	306,079	5277.22	0	(1,416,418)	0	(2,310,258)		(2,310,258)	(893,840)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	8	35,220	4402.46	(174,896)	0	0	(704,226)		(704,226)	(318,204)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	66	310,566	4705.55	(1,737,714)	0	0	(4,230,424)		(4,230,424)	(2,244,675)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51ER	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/05/2024	01/07/2025	21	107,510	5119.52	0	(336,367)	0	(974,550)		(974,550)	(638,183)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	51	230,469	4519	(1,617,618)	0	0	(4,293,389)		(4,293,389)	(1,902,091)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/06/2024	12	55,374	4614.5	(339,648)	0	0	(919,358)		(919,358)	(428,783)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	11	53,316	4846.93	(192,742)	0	0	(555,577)		(555,577)	(334,090)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	31	133,044	4291.75	(1,124,184)	0	0	(3,397,023)		(3,397,023)	(1,236,980)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXS1CZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	44	203,594	4627.14	(1,449,448)	0	0	(3,592,059)		(3,592,059)	(1,563,322)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/28/2023	08/28/2024	17	78,494	4617.29	(490,552)	0	0	(1,286,543)		(1,286,543)	(607,338)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	58	266,670	4597.75	(1,832,278)	0	0	(4,851,951)		(4,851,951)	(2,086,174)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0WP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	69	312,469	4528.53	(1,970,088)	0	0	(5,417,173)		(5,417,173)	(2,582,956)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1GN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	18	94,138	5229.89	0	(484,416)	0	(772,742)		(772,742)	(288,326)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/28/2023	12/27/2024	12	59,679	4973.25	(332,292)	0	0	(675,910)		(675,910)	(356,032)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	7	32,674	4667.74	(140,063)	0	0	(452,157)		(452,157)	(244,894)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	54	239,216	4429.92	(1,860,246)	0	0	(5,201,982)		(5,201,982)	(2,068,635)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/28/2023	11/27/2024	17	79,772	4692.45	(501,296)	0	0	(1,300,699)		(1,300,699)	(586,923)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	53	221,986	4188.42	(1,817,476)	0	0	(5,785,680)		(5,785,680)	(2,212,165)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	11	54,282	4934.76	(275,352)	0	0	(637,117)		(637,117)	(332,501)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	23	121,317	5274.65	0	(570,037)	0	(906,348)		(906,348)	(336,311)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0IV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	19	85,818	4516.74	(556,092)	0	0	(1,513,258)		(1,513,258)	(714,715)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0ZD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	290	1,314,210	4531.76	(8,972,310)	0	0	(24,068,291)		(24,068,291)	(10,760,111)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1DR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	58	285,774	4927.13	(1,500,460)	0	0	(3,435,388)		(3,435,388)	(1,768,970)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	18	96,843	5380.17	0	(352,156)	0	(592,803)		(592,803)	(240,647)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1HV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	39	209,694	5376.76	0	(1,400,147)	0	(1,409,646)		(1,409,646)	(9,499)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	5	23,996	4799.16	(100,840)	0	0	(331,312)		(331,312)	(162,900)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0ZT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	68	305,482	4492.38	(1,872,924)	0	0	(6,044,862)		(6,044,862)	(2,554,029)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1FZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2024	02/07/2025	17	87,387	5140.42	0	(524,185)	0	(812,507)		(812,507)	(288,322)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1ED	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	30	147,088	4902.92	(818,370)	0	0	(1,834,347)		(1,834,347)	(929,257)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0WD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	18	78,029	4334.93	(501,318)	0	0	(1,712,267)		(1,712,267)	(726,650)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	60	267,093	4451.55	(1,987,980)	0	0	(5,660,900)		(5,660,900)	(2,281,649)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/14/2024	03/14/2025	6	32,986	5497.62	0	(143,910)	0	(172,960)		(172,960)	(29,051)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0YX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	12	55,448	4620.64	(308,496)	0	0	(897,072)		(897,072)	(427,913)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	52	238,897	4594.18	(1,664,572)	0	0	(3,844,289)		(3,844,289)	(1,881,528)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2024	02/28/2025	53	272,352	5138.71	0	(1,984,630)	0	(2,638,501)		(2,638,501)	(653,871)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1GH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	14	69,780	4984.29	(198,030)	0	0	(726,357)		(726,357)	(402,825)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1HH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	71	394,813	5560.74	0	(1,838,559)	0	(1,858,109)		(1,858,109)	(19,550)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXS1CR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	175	819,597	4683.41	(5,159,700)	0	0	(13,430,569)		(13,430,569)	(6,061,782)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0KD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	54	227,176	4206.97	(1,789,182)	0	0	(5,795,831)		(5,795,831)	(2,246,648)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0QZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/26/2024	01/28/2025	40	198,143	4953.57	0	(1,399,703)	0	(2,421,598)		(2,421,598)	(1,021,895)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	50	209,944	4198.88	(4,270,250)	0	0	(5,315,308)		(5,315,308)	(2,107,109)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	29	140,909	4858.94	0	(962,626)	0	(1,935,512)		(1,935,512)	(972,886)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1GL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	11	58,543	5322.06	0	(243,914)	0	(407,047)		(407,047)	(163,133)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	47	207,555	4416.07	(1,658,959)	0	0	(4,587,495)		(4,587,495)	(1,808,722)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1HT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	143	772,174	5399.82	0	(4,940,535)	0	(4,976,943)		(4,976,943)	(36,408)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	47	216,970	4616.38	(1,541,271)	0	0	(3,618,987)		(3,618,987)	(1,677,052)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1AH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	55	242,818	4414.87	(1,773,970)	0	0	(5,284,200)		(5,284,200)	(2,122,827)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1ET	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/05/2024	01/07/2025	13	64,172	4936.33	0	(324,681)	0	(780,547)		(780,547)	(455,866)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	17	75,921	4465.93	(362,559)	0	0	(1,370,244)		(1,370,244)	(669,201)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	9	41,579	4619.91	(212,706)	0	0	(711,898)		(711,898)	(320,071)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0NH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	15	69,889	4659.29	(324,060)	0	0	(1,133,848)		(1,133,848)	(523,712)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	28	139,482	4981.49	(629,804)	0	0	(1,519,793)		(1,519,793)	(818,632)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	11	51,673	4697.59	(294,943)	0	0	(738,159)		(738,159)	(376,444)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	12	59,198	4933.13	(168,048)	0	0	(662,875)		(662,875)	(357,898)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0XJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2023	07/05/2024	15	68,650	4576.67	(382,710)	0	0	(1,125,185)		(1,125,185)	(547,541)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	19	84,983	4472.79	(371,697)	0	0	(1,501,018)		(1,501,018)	(753,265)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0XB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	46	204,858	4453.44	(1,528,258)	0	0	(3,944,748)		(3,944,748)	(1,772,152)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS0WT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	70	318,709	4552.98	(1,896,580)	0	0	(5,331,073)		(5,331,073)	(2,592,906)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	35	159,929	4569.4	(2,951,935)	0	0	(2,669,612)		(2,669,612)	(1,281,284)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0JP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/28/2023	04/26/2024	26	111,778	4299.15	(808,288)	0	0	(2,526,061)		(2,526,061)	(1,069,678)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/28/2024	02/28/2025	45	232,200	5160	0	(1,625,258)	0	(2,173,626)		(2,173,626)	(548,368)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1GX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	42	213,525	5083.93	0	(1,487,262)	0	(2,227,656)		(2,227,656)	(740,394)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	42	205,361	4889.55	0	(1,314,179)	0	(2,701,119)		(2,701,119)	(1,386,940)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1FH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	12	62,596	5216.35	0	(195,720)	0	(491,932)		(491,932)	(296,212)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	44	211,689	4811.11	(1,427,228)	0	0	(2,987,155)		(2,987,155)	(1,433,585)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXS1GP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	55	285,754	5195.52	0	(1,584,550)	0	(2,488,375)		(2,488,375)	(903,825)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIXS0MF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	44	203,494	4624.86	(1,370,996)	0	0	(3,246,840)		(3,246,840)	(1,566,200)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51CL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	20	95,338	4766.91	(492,740)	0	0	(1,392,156)		(1,392,156)	(664,302)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	55	252,393	4588.96	(1,514,095)	0	0	(4,272,493)		(4,272,493)	(1,990,802)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	23	107,051	4654.37	(754,630)	0	0	(1,851,552)		(1,851,552)	(808,170)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	81	362,926	4480.57	(2,043,711)	0	0	(7,469,842)		(7,469,842)	(3,047,933)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	370	1,663,764	4496.66	(11,286,480)	0	0	(30,184,915)		(30,184,915)	(14,029,431)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	14	69,476	4962.6	(189,280)	0	0	(602,085)		(602,085)	(380,817)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	15	66,271	4418.08	(532,605)	0	0	(1,337,677)		(1,337,677)	(584,784)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0RH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	48	246,127	5127.64	0	(1,590,490)	0	(2,368,698)		(2,368,698)	(778,208)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	28	117,255	4187.67	(958,552)	0	0	(3,018,508)		(3,018,508)	(1,178,067)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0OP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	51	235,081	4609.44	(1,574,217)	0	0	(4,213,815)		(4,213,815)	(1,825,368)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51DP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	48	240,968	5020.16	(995,424)	0	0	(2,499,011)		(2,499,011)	(1,369,684)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	13	56,858	4373.7	(406,796)	0	0	(1,326,091)		(1,326,091)	(506,774)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50XL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/07/2023	07/05/2024	26	116,008	4461.85	(850,460)	0	0	(2,235,584)		(2,235,584)	(994,911)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50VF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	13	55,350	4257.73	(368,966)	0	0	(1,300,933)		(1,300,933)	(545,030)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	55	244,675	4448.64	(1,659,185)	0	0	(5,111,708)		(5,111,708)	(2,098,738)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	22	93,386	4244.8	(736,406)	0	0	(2,288,166)		(2,288,166)	(906,323)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0MP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	40	185,628	4640.7	(1,251,320)	0	0	(2,991,592)		(2,991,592)	(1,410,742)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51BD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	16	71,351	4459.45	(422,208)	0	0	(1,506,318)		(1,506,318)	(606,591)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	46	214,201	4656.55	(1,350,514)	0	0	(3,158,205)		(3,158,205)	(1,610,908)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51AB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	303	1,351,480	4460.33	(8,925,471)	0	0	(27,832,690)		(27,832,690)	(11,514,695)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	137	740,996	5408.73	0	(4,662,822)	0	(4,698,244)		(4,698,244)	(35,422)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0LT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/28/2023	07/26/2024	38	179,453	4722.45	(1,145,396)	0	0	(2,400,062)		(2,400,062)	(1,279,030)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50WL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	79	365,618	4628.07	(1,802,780)	0	0	(5,448,371)		(5,448,371)	(2,820,683)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50ZV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	18	81,782	4543.47	(442,692)	0	0	(1,515,571)		(1,515,571)	(662,611)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF51HJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	60	326,159	5435.99	0	(1,949,652)	0	(1,965,553)		(1,965,553)	(15,901)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0ON	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	36	166,782	4632.82	(1,059,912)	0	0	(2,900,494)		(2,900,494)	(1,275,517)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS0PF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	12	62,462	5205.19	(149,340)	0	0	(456,684)		(456,684)	(285,369)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	334	1,560,742	4672.88	(9,463,556)	0	0	(22,422,483)		(22,422,483)	(11,587,954)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXFSDYJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	14	64,385	4598.94	(463,050)	0	0	(1,036,829)		(1,036,829)	(505,223)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSE1EP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/05/2024	.01/07/2025	13	68,209	5246.82	0	(144,839)	0	(490,216)		(490,216)	(345,377)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1HD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/07/2024	.03/07/2025	29	152,166	5247.1	0	(1,085,784)	0	(1,247,899)		(1,247,899)	(162,115)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0WZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	51	227,949	4469.59	(1,642,047)	0	0	(4,293,906)		(4,293,906)	(1,953,507)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0PB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/14/2023	.12/13/2024	18	91,400	5077.76	(318,996)	0	0	(846,712)		(846,712)	(486,762)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1EB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/21/2023	.12/20/2024	64	316,885	4951.33	(1,567,232)	0	0	(3,669,548)		(3,669,548)	(1,920,577)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0MH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.08/28/2023	.08/28/2024	11	53,350	4850.04	(184,096)	0	0	(602,701)		(602,701)	(339,322)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1DJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.12/07/2023	.12/06/2024	40	188,816	4720.41	(1,148,440)	0	0	(2,994,183)		(2,994,183)	(1,363,363)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0KT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2023	.06/28/2024	17	77,480	4557.62	(449,786)	0	0	(1,296,405)		(1,296,405)	(626,887)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0NN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/13/2023	.10/14/2024	14	63,691	4549.36	(384,258)	0	0	(1,196,200)		(1,196,200)	(513,146)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0NX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/13/2023	.10/14/2024	30	131,794	4393.13	(1,101,780)	0	0	(2,991,575)		(2,991,575)	(1,163,007)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD0V	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	12	58,230	4852.52	(217,476)	0	0	(608,287)		(608,287)	(363,567)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0NZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/27/2023	.10/28/2024	15	62,434	4162.25	(551,340)	0	0	(1,831,284)		(1,831,284)	(617,378)	0	0	0	0	0	0001	
2SXFSD0AB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/21/2025	1	5,375	5374.66	(15,510)	0	0	(45,570)		(45,570)	(25,878)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1AF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.09/21/2023	.09/20/2024	46	203,920	4433.05	(1,431,888)	0	0	(4,341,787)		(4,341,787)	(1,764,729)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1CN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	65	307,637	4732.88	(1,726,530)	0	0	(4,712,358)		(4,712,358)	(2,197,643)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0XR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/21/2023	.07/19/2024	162	768,986	4746.83	(3,870,018)	0	0	(9,766,476)		(9,766,476)	(5,358,513)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1BF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	89	392,191	4406.64	(2,613,930)	0	0	(8,809,082)		(8,809,082)	(3,434,113)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1FD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/19/2024	.01/21/2025	179	906,524	5064.38	0	(4,308,351)	0	(9,242,369)		(9,242,369)	(4,934,018)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1GJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	14	67,550	4825	(301,280)	0	0	(906,347)		(906,347)	(450,069)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0KB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/12/2023	.05/14/2024	62	261,907	4224.3	(1,988,278)	0	0	(6,548,282)		(6,548,282)	(2,571,372)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0OV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.01/26/2024	.01/28/2025	16	80,212	5013.24	0	(500,249)	0	(896,419)		(896,419)	(396,170)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1CF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	161	764,550	4748.76	(4,130,294)	0	0	(11,454,471)		(11,454,471)	(5,399,119)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1BN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/20/2023	.10/21/2024	65	281,874	4336.52	(2,178,735)	0	0	(6,853,388)		(6,853,388)	(2,561,744)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0KV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/28/2023	.06/28/2024	47	208,510	4436.39	(1,594,052)	0	0	(4,131,505)		(4,131,505)	(1,817,101)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1CT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/21/2023	.11/21/2024	143	668,495	4674.79	(4,290,858)	0	0	(11,081,300)		(11,081,300)	(4,973,372)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXFSD1AN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.10/06/2023	.10/07/2024	18	84,680	4704.45	(328,998)	0	0	(1,277,905)		(1,277,905)	(613,846)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0XD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/21/2023	.06/21/2024	46	204,115	4437.29	(1,575,868)	0	0	(4,016,628)		(4,016,628)	(1,782,005)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SFXSD0OL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	.11/14/2023	.11/14/2024	12	56,328	4693.96	(310,200)	0	0	(902,898)		(902,898)	(413,315)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIXS0PL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	32	155,662	4864.44	(930,784)	0	0	(2,033,155)		(2,033,155)	(1,011,586)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1CP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	30	140,775	4692.49	(868,200)	0	0	(2,278,873)		(2,278,873)	(1,034,694)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1HP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	61	333,482	5466.92	0	(1,877,592)	0	(1,894,729)		(1,894,729)	(17,138)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0JL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	20	83,696	4184.81	(1,725,720)	0	0	(2,154,177)		(2,154,177)	(844,575)	0	0	0	0		0001
S&P 500 FLEX OPTION 2SXS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/05/2025	3	16,397	5465.56	(65,442)	0	0	(149,900)		(149,900)	(81,226)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0ZJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	49	219,793	4485.57	(1,655,514)	0	0	(4,278,171)		(4,278,171)	(1,851,291)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1EH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	125	611,144	4889.15	(3,512,000)	0	0	(7,780,213)		(7,780,213)	(3,904,907)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0LZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	24	114,973	4790.53	(520,344)	0	0	(1,408,815)		(1,408,815)	(772,330)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0VL	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	73	312,972	4287.29	(2,050,059)	0	0	(7,145,855)		(7,145,855)	(3,018,940)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1GB	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2024	02/07/2025	26	132,157	5082.97	0	(892,486)	0	(1,348,596)		(1,348,596)	(456,109)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0MN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/14/2023	09/13/2024	18	84,514	4695.22	(503,982)	0	0	(1,257,628)		(1,257,628)	(617,089)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0PP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	45	217,116	4824.8	(1,421,460)	0	0	(3,004,434)		(3,004,434)	(1,455,236)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0KR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	26	115,074	4425.94	(2,184,390)	0	0	(2,285,959)		(2,285,959)	(1,013,441)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1AZ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	186	822,150	4420.16	(5,319,042)	0	0	(18,179,326)		(18,179,326)	(7,145,672)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0OH	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	24	121,104	5045.98	0	(537,648)	0	(1,256,528)		(1,256,528)	(718,880)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1FJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	16	81,440	5090.03	0	(362,560)	0	(796,438)		(796,438)	(433,878)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0KN	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	50	223,134	4462.67	(4,081,800)	0	0	(4,217,717)		(4,217,717)	(1,924,696)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0OF	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	50	237,935	4758.7	(1,113,350)	0	0	(3,484,235)		(3,484,235)	(1,666,087)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1BV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2023	11/07/2024	12	55,819	4651.59	(249,780)	0	0	(940,622)		(940,622)	(421,632)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0KP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	53	235,571	4444.74	(4,387,923)	0	0	(4,563,029)		(4,563,029)	(2,052,951)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1EX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	01/05/2024	01/07/2025	31	148,148	4778.97	0	(1,060,928)	0	(2,251,484)		(2,251,484)	(1,190,556)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS0YP	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/07/2023	08/07/2024	12	57,643	4803.55	(255,336)	0	0	(682,667)		(682,667)	(381,758)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1BX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	11/07/2023	11/07/2024	12	54,626	4552.2	(315,828)	0	0	(1,046,185)		(1,046,185)	(439,837)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1FX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/07/2024	02/07/2025	12	63,076	5256.3	0	(291,785)	0	(479,300)		(479,300)	(187,515)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0ND	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/28/2023	09/27/2024	17	73,921	4348.29	(618,749)	0	0	(1,746,779)		(1,746,779)	(669,192)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1GR	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	142	730,336	5143.21	0	(4,519,718)	0	(6,936,406)		(6,936,406)	(2,416,688)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1DD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/07/2023	12/06/2024	14	71,697	5121.19	(133,280)	0	0	(604,407)		(604,407)	(361,054)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SIXS0KX	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	06/28/2023	06/28/2024	27	119,357	4420.63	(2,337,741)	0	0	(2,414,480)		(2,414,480)	(1,049,356)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXS1GT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	134	687,722	5132.25	0	(4,351,248)	0	(6,648,323)		(6,648,323)	(2,297,075)	0	0	0	0		0001

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STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/05/2023	14	61,556	4396.89	(291,312)	0	0	(1,206,556)		(1,206,556)	(570,623)	0	0	0	0	0	0001		
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/07/2023	12	56,002	4666.85	(244,560)	0	0	(797,769)		(797,769)	(417,736)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/06/2023	39	170,636	4375.28	(1,410,344)	0	0	(3,933,973)		(3,933,973)	(1,521,013)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/12/2024	11	54,885	4989.53	0	(279,994)	0	(622,315)		(622,315)	(342,321)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/21/2023	468	1,992,716	4257.94	(13,970,736)	0	0	(47,178,850)		(47,178,850)	(19,462,183)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/19/2024	49	243,388	4967.1	0	(1,458,240)	0	(2,885,870)		(2,885,870)	(1,427,630)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/19/2023	177	776,409	4386.49	(4,391,724)	0	0	(15,939,047)		(15,939,047)	(7,047,294)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/19/2024	43	212,399	4939.51	0	(1,352,737)	0	(2,623,617)		(2,623,617)	(1,270,880)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/21/2023	11	56,475	5134.08	(166,980)	0	0	(481,190)		(481,190)	(284,763)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/12/2023	40	170,110	4252.75	(1,213,480)	0	0	(4,112,249)		(4,112,249)	(1,649,887)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/07/2023	11	53,806	4891.45	(211,046)	0	0	(667,686)		(667,686)	(341,110)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/21/2023	13	59,846	4603.54	(447,772)	0	0	(1,088,174)		(1,088,174)	(466,550)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/21/2023	62	298,222	4810.03	(1,382,352)	0	0	(4,091,119)		(4,091,119)	(2,010,657)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/12/2024	27	138,889	5144.05	0	(474,525)	0	(1,223,499)		(1,223,499)	(748,975)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2024	45	230,077	5112.82	0	(1,513,890)	0	(2,294,209)		(2,294,209)	(780,319)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/21/2023	46	214,560	4664.35	(1,409,716)	0	0	(3,606,237)		(3,606,237)	(1,607,549)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	04/28/2023	28	119,267	4259.54	(938,504)	0	0	(2,830,514)		(2,830,514)	(1,161,064)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	07/14/2023	42	201,887	4806.83	(820,512)	0	0	(2,273,952)		(2,273,952)	(1,323,420)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	11/14/2023	44	201,272	4574.37	(1,454,288)	0	0	(3,771,755)		(3,771,755)	(1,597,929)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/19/2024	121	603,185	4985	0	(3,469,191)	0	(6,961,590)		(6,961,590)	(3,492,399)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	01/19/2024	131	653,733	4990.33	0	(3,714,112)	0	(7,484,094)		(7,484,094)	(3,769,982)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	09/28/2023	19	85,689	4509.96	(516,876)	0	0	(1,667,959)		(1,667,959)	(708,170)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	10/20/2023	70	306,839	4383.41	(2,147,880)	0	0	(7,077,925)		(7,077,925)	(2,720,710)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	02/21/2024	62	320,423	5168.12	0	(1,882,878)	0	(2,921,431)		(2,921,431)	(1,038,553)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	06/21/2023	195	890,811	4568.26	(5,108,025)	0	0	(14,564,709)		(14,564,709)	(7,173,275)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/14/2023	2	11,327	5663.46	(29,592)	0	0	(79,493)		(79,493)	(46,853)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	12/28/2023	13	62,886	4837.4	(466,557)	0	0	(871,696)		(871,696)	(419,277)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	05/19/2023	20	90,564	4528.18	(344,240)	0	0	(1,522,713)		(1,522,713)	(758,300)	0	0	0	0	0	0	0001	
S&P 500 FLEX OPTION	Fixed Annuity Hedge	N/A	Equity/Index	CB0E	529900RLNSGA90UPEH54	08/14/2023	12	58,004	4833.63	(233,712)	0	0	(658,421)		(658,421)	(373,298)	0	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SXF51DT	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	13	68,317	5255.13	(133,042)	0	0	(461,741)		(461,741)	(294,719)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXSONJ	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	27	123,277	4565.81	(716,418)	0	0	(2,266,856)		(2,266,856)	(982,970)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 2SXF50AD	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	09/07/2023	09/05/2025	1	5,203	5202.94	(20,587)	0	0	(59,853)		(59,853)	(30,146)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SXF50YV	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	12	56,773	4731.07	(237,108)	0	0	(776,066)		(776,066)	(402,535)	0	0	0	0	0	0001	
S&P 500 FLEX OPTION 9SIXS00Z	Fixed Annuity Hedge	N/A	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	5	25,191	5038.12	(98,120)	0	0	(249,874)		(249,874)	(139,836)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/07/2024	02/07/2025	1,393	7,535,642	5409.65	0	(236,000)	0	(426,406)		(426,406)	(190,406)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1IF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	03/14/2024	03/14/2025	1,428	7,576,997	5306.02	0	(489,764)	0	(569,026)		(569,026)	(79,262)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0ZQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	06/14/2023	06/14/2024	3,861	17,392,415	4504.64	(1,146,038)	0	0	(3,099,864)		(3,099,864)	(1,463,089)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50GG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	05/26/2023	05/28/2024	4,786	20,439,235	4270.63	(1,652,371)	0	0	(4,875,102)		(4,875,102)	(1,954,558)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2023	06/28/2024	6,770	30,090,619	4444.7	(2,251,184)	0	0	(5,896,878)		(5,896,878)	(2,609,981)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50HM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	09/07/2023	09/06/2024	1,208	5,728,626	4742.24	(270,655)	0	0	(785,975)		(785,975)	(402,850)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	04/21/2023	04/19/2024	6,067	25,604,681	4220.32	(2,005,475)	0	0	(6,343,287)		(6,343,287)	(2,539,513)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50GO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	06/21/2023	06/21/2024	62,155	296,449,516	4769.52	(9,727,929)	0	0	(34,557,627)		(34,557,627)	(20,189,017)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB011	08/07/2023	08/07/2024	5,230	24,158,416	4619.2	(1,775,916)	0	0	(3,856,502)		(3,856,502)	(1,867,330)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	12/28/2023	12/27/2024	4,275	20,823,055	4870.89	(1,435,217)	0	0	(2,751,292)		(2,751,292)	(1,353,328)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XB011	08/14/2023	08/14/2024	1,408	6,585,132	4676.94	(404,505)	0	0	(971,457)		(971,457)	(487,600)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0YI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	05/05/2023	05/07/2024	4,906	20,874,834	4254.96	(1,515,966)	0	0	(5,011,666)		(5,011,666)	(2,027,818)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0YG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	04/28/2023	04/26/2024	3,749	15,790,825	4212.01	(1,336,041)	0	0	(3,966,844)		(3,966,844)	(1,567,738)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0XW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	04/21/2023	04/19/2024	7,651	33,529,436	4382.36	(1,798,174)	0	0	(6,765,632)		(6,765,632)	(3,097,313)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIF50HU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYCJFT09	09/14/2023	09/13/2024	1,157	5,621,574	4858.75	(215,002)	0	0	(642,012)		(642,012)	(355,900)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSG50AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/28/2024	02/27/2026	158	1,044,533	6610.97	0	(9,303)	0	(18,273)		(18,273)	(8,969)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMS0ZA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	05/19/2023	05/21/2024	38,422	165,896,206	4317.74	(11,607,298)	0	0	(37,199,757)		(37,199,757)	(15,576,456)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSG50AJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/05/2024	01/07/2026	158	921,842	5834.44	0	(15,995)	0	(52,581)		(52,581)	(36,586)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/28/2023	06/28/2024	1,332	6,368,665	4781.28	(194,570)	0	0	(734,730)		(734,730)	(428,011)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	10/20/2023	10/21/2024	1,264	5,843,371	4622.92	(238,378)	0	0	(1,003,660)		(1,003,660)	(449,009)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/26/2023	05/28/2024	1,278	5,835,706	4566.28	(224,635)	0	0	(931,530)		(931,530)	(474,332)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SML50VN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	11/21/2023	11/21/2024	61,633	305,574,565	4957.97	(9,222,016)	0	0	(33,249,080)		(33,249,080)	(18,106,740)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/07/2024	02/07/2025	1,252	6,457,691	5157.9	0	(372,215)	0	(583,142)		(583,142)	(210,927)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIFSO1C	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	6,359	29,164,536	4586.34	(1,544,497)	0	0	(5,105,197)		(5,105,197)	(2,298,613)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOXS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2023	04/12/2024	15,439	69,789,992	4520.37	(2,615,010)	0	0	(11,464,790)		(11,464,790)	(6,019,536)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOH1	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/28/2023	08/28/2024	6,760	30,559,594	4520.65	(2,355,611)	0	0	(5,719,675)		(5,719,675)	(2,519,254)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS1AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/27/2023	10/28/2024	5,436	22,836,364	4200.95	(1,914,722)	0	0	(6,440,472)		(6,440,472)	(2,217,847)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/12/2023	05/14/2024	1,680	7,457,100	4438.75	(328,779)	0	0	(1,418,771)		(1,418,771)	(660,835)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOXM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/06/2023	04/05/2024	2,537	11,404,855	4495.41	(423,737)	0	0	(1,936,987)		(1,936,987)	(1,004,974)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOLK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/28/2024	03/28/2025	1,346	7,410,416	5505.51	0	(396,776)	0	(398,265)		(398,265)	(1,489)	0	0	0	0		0001	
S&P 500 OTC Call Option 2SIFSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/06/2026	306	1,913,666	6253.81	0	(49,603)	0	(63,484)		(63,484)	(13,881)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS1BI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	1,360	6,912,717	5082.88	0	(239,877)	0	(666,832)		(666,832)	(426,955)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSOLO	Fixed Annuity Hedge	N/A	Equity/Index	Int	05/05/2023	05/07/2024	2,530	11,455,714	4527.95	(414,155)	0	0	(1,901,623)		(1,901,623)	(967,111)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOHA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	4,725	21,731,551	4599.27	(1,580,186)	0	0	(3,598,652)		(3,598,652)	(1,702,821)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOYU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	60,075	275,127,881	4579.74	(9,636,649)	0	0	(42,706,396)		(42,706,396)	(22,259,991)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS1CM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2024	02/14/2025	1,804	9,167,261	5081.63	0	(647,910)	0	(949,246)		(949,246)	(301,335)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMS1BO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	2,236	10,664,781	4769.58	0	(777,221)	0	(1,641,221)		(1,641,221)	(864,000)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSO1M	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	5,122	22,921,667	4475.14	(1,651,280)	0	0	(4,819,902)		(4,819,902)	(1,932,242)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOLG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	02/14/2024	02/14/2025	1,023	5,392,898	5271.65	0	(255,333)	0	(405,105)		(405,105)	(149,773)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBOS1HT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/21/2023	12/20/2024	17,844	88,631,148	4967	(4,652,331)	0	0	(10,014,209)		(10,014,209)	(5,296,702)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSO1G	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	11/07/2023	11/07/2024	2,052	9,983,514	4865.26	(255,432)	0	0	(1,234,069)		(1,234,069)	(640,693)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGSOHV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/28/2024	02/28/2025	1,287	6,730,315	5229.46	0	(410,216)	0	(560,879)		(560,879)	(150,663)	0	0	0	0		0001	
S&P 500 OTC Call Option 2SMLSOAD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/26/2024	01/28/2026	242	1,482,240	6124.96	0	(18,925)	0	(55,641)		(55,641)	(36,716)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCTSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	04/14/2023	04/12/2024	6,048	25,632,513	4238.18	(1,934,779)	0	0	(6,192,437)		(6,192,437)	(2,533,083)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSOZS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	07/21/2023	07/19/2024	71,681	355,247,452	4955.95	(10,564,991)	0	0	(29,819,388)		(29,819,388)	(19,329,541)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SRBSOLO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	03/28/2024	03/28/2025	1,917	10,278,072	5361.54	0	(722,229)	0	(721,808)		(721,808)	421	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOGQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	06/28/2023	06/28/2024	4,620	20,746,849	4490.66	(1,400,800)	0	0	(3,819,779)		(3,819,779)	(1,751,640)	0	0	0	0		0001	
S&P 500 OTC Call Option 2SRBSOAH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/19/2024	01/21/2026	114	675,383	5924.41	0	(11,944)	0	(34,479)		(34,479)	(22,535)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SIFSOHY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	52,974	250,595,096	4730.53	(9,058,745)	0	0	(35,654,846)		(35,654,846)	(17,801,555)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGSOHP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/07/2024	02/07/2025	1,555	8,641,913	5557.5	0	(177,218)	0	(355,770)		(355,770)	(178,551)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGSGT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/27/2023	10/28/2024	3,119	13,228,615	4241.3	(1,024,619)	0	0	(3,578,330)		(3,578,330)	(1,260,213)	0	0	0	0		0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMSS1D1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	4,996	26,192,379	5242.67	0	(1,904,185)	0	(2,195,283)		(2,195,283)	(291,099)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/12/2024	01/14/2025	1,055	5,423,439	5140.7	0	(186,311)	0	(480,545)		(480,545)	(294,234)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	1,417	6,660,849	4700.67	(190,728)	0	0	(862,102)		(862,102)	(486,342)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMFS01Y	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/28/2024	02/28/2025	656	3,371,656	5139.72	0	(245,008)	0	(326,114)		(326,114)	(81,106)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SCTS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	10/27/2023	10/28/2025	99	489,429	4943.73	(19,492)	0	0	(80,379)		(80,379)	(33,883)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2024	02/07/2025	2,880	14,683,565	5098.46	0	(959,253)	0	(1,461,865)		(1,461,865)	(502,612)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/05/2023	05/07/2024	4,966	20,947,333	4218.15	(1,646,688)	0	0	(5,253,963)		(5,253,963)	(2,066,755)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCS0OLM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse Int	05/05/2023	05/07/2024	1,666	7,662,101	4599.1	(222,415)	0	0	(1,135,349)		(1,135,349)	(616,567)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9MLSOVH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/06/2023	10/07/2024	4,722	21,921,460	4642.41	(998,593)	0	0	(3,612,855)		(3,612,855)	(1,661,501)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2023	06/14/2024	977	4,469,814	4575.04	(248,905)	0	0	(717,963)		(717,963)	(359,167)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	1,786	8,657,724	4847.55	0	(535,653)	0	(1,197,696)		(1,197,696)	(662,043)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	03/14/2024	03/14/2025	1,775	9,627,547	5423.97	0	(492,539)	0	(582,737)		(582,737)	(90,199)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLS0AB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	08/28/2023	08/28/2025	81	411,921	5085.45	(22,350)	0	0	(54,449)		(54,449)	(25,764)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	8,139	35,612,927	4375.59	(2,181,417)	0	0	(7,416,545)		(7,416,545)	(3,250,531)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/07/2024	02/07/2025	2,240	11,363,475	5072.98	0	(781,545)	0	(1,178,002)		(1,178,002)	(396,457)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/26/2024	01/28/2025	1,030	5,181,776	5030.85	0	(310,054)	0	(563,591)		(563,591)	(253,538)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	04/14/2023	04/12/2024	5,816	24,548,231	4220.81	(1,946,928)	0	0	(6,055,611)		(6,055,611)	(2,442,767)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMFS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/28/2024	03/28/2025	1,122	6,579,834	5864.38	0	(156,828)	0	(157,758)		(157,758)	(930)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/19/2023	05/21/2024	7,623	33,863,196	4442.24	(1,753,216)	0	0	(6,446,750)		(6,446,750)	(2,983,649)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2024	02/28/2025	1,091	6,164,423	5650.25	0	(134,846)	0	(221,273)		(221,273)	(86,427)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/28/2023	12/27/2024	1,121	5,920,337	5281.3	(145,027)	0	0	(387,647)		(387,647)	(249,110)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SJS0AD	Fixed Annuity Hedge	N/A	Equity/Index	UBS	11/21/2023	11/21/2025	74	397,652	5373.67	(13,142)	0	0	(40,286)		(40,286)	(21,122)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	4,682	25,501,122	5446.63	0	(1,243,361)	0	(1,478,203)		(1,478,203)	(234,842)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1IJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/21/2024	03/21/2025	1,665	8,853,687	5317.53	0	(656,230)	0	(661,628)		(661,628)	(5,398)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	1,944	10,212,785	5253.49	0	(727,915)	0	(840,351)		(840,351)	(112,436)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/21/2023	11/21/2024	6,161	29,016,647	4709.73	(1,704,736)	0	0	(4,588,665)		(4,588,665)	(2,107,249)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	5,073	21,517,688	4241.61	(1,713,724)	0	0	(5,218,625)		(5,218,625)	(2,110,559)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/12/2024	01/14/2025	19,436	101,170,016	5205.29	0	(2,882,939)	0	(7,988,990)		(7,988,990)	(5,106,051)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/21/2023	04/19/2024	9,553	41,217,087	4314.57	(2,612,408)	0	0	(9,091,930)		(9,091,930)	(3,928,735)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 Option 9SMLS0VT	Fixed Annuity Hedge	N/A	Equity/Index	B0A/Merrill Lynch	02/21/2024	02/21/2025	1,008	5,564,997	5520.83	0	(133,999)	0	(260,666)		(260,666)	(126,668)	0	0	0	0	0	0001	
S&P 500 Option 9SMS0ZC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	5,951	25,502,772	4285.46	(1,917,771)	0	0	(5,950,961)		(5,950,961)	(2,430,641)	0	0	0	0	0	0001	
S&P 500 Option 9SMS0YE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/28/2023	04/26/2024	5,755	24,316,889	4225.35	(2,001,720)	0	0	(6,013,148)		(6,013,148)	(2,401,164)	0	0	0	0	0	0001	
S&P 500 Option 9SMS1AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/07/2023	09/06/2024	5,181	23,716,287	4577.55	(1,647,621)	0	0	(4,144,773)		(4,144,773)	(1,882,632)	0	0	0	0	0	0001	
S&P 500 Option 9SIFSOGW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2023	07/05/2024	5,656	25,397,985	4490.45	(1,847,804)	0	0	(4,708,175)		(4,708,175)	(2,141,493)	0	0	0	0	0	0001	
S&P 500 Option 2SSGSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/20/2023	10/21/2025	59	296,055	5017.88	(13,044)	0	0	(44,553)		(44,553)	(19,668)	0	0	0	0	0	0001	
S&P 500 Option 9SBCS1GY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2023	06/21/2024	4,998	22,426,326	4487.06	(1,548,984)	0	0	(4,123,708)		(4,123,708)	(1,902,085)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	04/14/2023	04/12/2024	742	3,277,362	4416.93	(162,873)	0	0	(627,501)		(627,501)	(299,111)	0	0	0	0	0	0001	
S&P 500 Option 9SMS1CA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/26/2024	01/28/2025	2,777	13,819,907	4976.56	0	(931,004)	0	(1,632,510)		(1,632,510)	(701,506)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/14/2023	12/13/2024	19,787	101,612,973	5135.34	(2,966,295)	0	0	(8,487,328)		(8,487,328)	(5,072,218)	0	0	0	0	0	0001	
S&P 500 Option 9SIFSOHS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/14/2023	09/13/2024	1,591	7,715,936	4849.74	(303,542)	0	0	(895,167)		(895,167)	(492,897)	0	0	0	0	0	0001	
S&P 500 Option 9SMS1CI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2024	02/14/2025	4,401	22,436,870	5098.13	0	(1,538,819)	0	(2,263,769)		(2,263,769)	(724,950)	0	0	0	0	0	0001	
S&P 500 Option 9SIFSOGY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/28/2023	07/26/2024	1,115	5,526,609	4956.6	(192,936)	0	0	(471,362)		(471,362)	(302,347)	0	0	0	0	0	0001	
S&P 500 Option 9SMS1AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2023	08/28/2024	6,736	30,352,551	4506.02	(2,410,229)	0	0	(5,791,073)		(5,791,073)	(2,524,808)	0	0	0	0	0	0001	
S&P 500 Option 2SSGSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	10/06/2023	10/07/2025	74	379,024	5121.94	(15,766)	0	0	(49,911)		(49,911)	(23,592)	0	0	0	0	0	0001	
S&P 500 Option 9SMS1AQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	5,038	22,363,934	4439.05	(1,623,479)	0	0	(4,785,107)		(4,785,107)	(1,924,748)	0	0	0	0	0	0001	
S&P 500 Option 2SIFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/07/2024	02/06/2026	513	3,136,456	6113.95	0	(61,828)	0	(122,479)		(122,479)	(60,651)	0	0	0	0	0	0001	
S&P 500 Option 2SBCSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/21/2023	09/19/2025	106	530,581	5005.48	(28,333)	0	0	(78,771)		(78,771)	(35,146)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	06/14/2023	06/14/2024	1	4,747	4747.32	(166)	0	0	(570)		(570)	(331)	0	0	0	0	0	0001	
S&P 500 Option 9SSGSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	07/28/2023	07/26/2024	4,470	20,798,016	4652.8	(1,549,781)	0	0	(3,111,365)		(3,111,365)	(1,568,642)	0	0	0	0	0	0001	
S&P 500 Option 9SMS0YO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	17,625	79,090,601	4487.41	(3,029,949)	0	0	(14,039,608)		(14,039,608)	(6,817,812)	0	0	0	0	0	0001	
S&P 500 Option 9SBCS1GU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/07/2023	06/07/2024	4,370	19,242,115	4403.23	(1,266,075)	0	0	(3,917,118)		(3,917,118)	(1,719,608)	0	0	0	0	0	0001	
S&P 500 Option 9SMS1AO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/28/2023	09/27/2024	5,054	22,117,466	4376.23	(1,778,388)	0	0	(5,061,514)		(5,061,514)	(1,972,843)	0	0	0	0	0	0001	
S&P 500 Option 9SRBSOKU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/28/2023	11/27/2024	1,111	5,264,929	4738.91	(299,757)	0	0	(805,964)		(805,964)	(374,964)	0	0	0	0	0	0001	
S&P 500 Option 9SMS1BU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/19/2024	01/21/2025	1,497	7,918,995	5289.91	0	(207,938)	0	(541,953)		(541,953)	(334,014)	0	0	0	0	0	0001	
S&P 500 Option 9SMS0YS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/12/2023	05/14/2024	2,416	10,078,368	4171.51	(844,759)	0	0	(2,677,784)		(2,677,784)	(1,011,255)	0	0	0	0	0	0001	
S&P 500 Option 2SIFSOAN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/28/2024	03/27/2026	205	1,316,699	6422.92	0	(34,526)	0	(34,802)		(34,802)	(276)	0	0	0	0	0	0001	
S&P 500 Option 2SIFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	02/14/2024	02/13/2026	144	902,920	6270.28	0	(13,632)	0	(27,627)		(27,627)	(13,995)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SMSS1A1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	09/07/2023	09/06/2024	4,722	21,419,748	4536.16	(1,623,576)	0	0	(3,957,634)		(3,957,634)	(1,746,240)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/06/2023	04/05/2024	5,375	22,448,419	4176.45	(1,814,077)	0	0	(5,814,898)		(5,814,898)	(2,280,811)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/07/2023	11/07/2025	165	873,566	5294.34	(25,037)	0	0	(96,350)		(96,350)	(49,017)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VL	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	11/14/2023	11/14/2024	25,527	124,872,213	4891.77	(3,987,090)	0	0	(14,955,149)		(14,955,149)	(7,844,211)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	04/21/2023	04/19/2024	63,394	286,279,063	4515.87	(10,586,046)	0	0	(47,639,204)		(47,639,204)	(24,614,247)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	05/26/2023	05/28/2024	6,845	29,333,221	4265.35	(2,299,926)	0	0	(6,873,333)		(6,873,333)	(2,786,256)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1IH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/14/2024	03/14/2025	1,426	7,456,226	5228.77	0	(555,472)	0	(639,763)		(639,763)	(84,290)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	11/28/2023	11/27/2024	5,769	26,734,411	4634.15	(1,924,354)	0	0	(4,704,797)		(4,704,797)	(2,044,927)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/07/2023	09/06/2024	1,293	6,324,528	4891.36	(197,612)	0	0	(672,833)		(672,833)	(385,971)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	4,702	20,400,991	4338.79	(1,552,881)	0	0	(4,510,815)		(4,510,815)	(1,884,566)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2024	02/14/2025	18,691	101,700,908	5441.17	0	(3,151,901)	0	(5,513,017)		(5,513,017)	(2,361,116)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/07/2025	1,765	9,860,084	5586.45	0	(343,237)	0	(419,541)		(419,541)	(76,304)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	07/14/2023	07/12/2024	20,101	98,542,137	4902.35	(2,993,501)	0	0	(9,157,157)		(9,157,157)	(5,757,439)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	10/06/2023	10/07/2024	4,657	20,494,060	4400.7	(1,609,025)	0	0	(4,588,007)		(4,588,007)	(1,801,855)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/28/2023	12/27/2024	5,968	28,995,230	4858.45	(2,049,252)	0	0	(3,900,415)		(3,900,415)	(1,902,649)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	08/28/2023	08/28/2024	2,769	12,428,047	4488.28	(1,022,102)	0	0	(2,426,359)		(2,426,359)	(1,044,937)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/14/2024	03/14/2025	1,789	9,916,338	5542.95	0	(391,437)	0	(473,843)		(473,843)	(82,406)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	10/20/2023	10/21/2024	81,370	375,513,599	4614.89	(15,583,177)	0	0	(65,192,735)		(65,192,735)	(29,008,813)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	01/05/2024	01/07/2025	1,876	8,992,662	4793.53	0	(624,329)	0	(1,340,150)		(1,340,150)	(715,821)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/07/2024	02/07/2025	2,840	15,623,010	5501.06	0	(379,155)	0	(729,706)		(729,706)	(350,551)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SULSOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS	09/28/2023	09/26/2025	31	156,097	5035.38	(7,615)	0	0	(22,537)		(22,537)	(10,195)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/14/2023	06/14/2024	2,187	10,204,520	4665.99	(449,503)	0	0	(1,416,321)		(1,416,321)	(765,933)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	12/21/2023	12/20/2024	78,660	407,916,601	5185.82	(12,104,390)	0	0	(31,576,953)		(31,576,953)	(19,321,361)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/07/2023	12/06/2024	4,692	21,950,208	4678.22	(1,532,591)	0	0	(3,680,986)		(3,680,986)	(1,631,172)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/21/2023	08/21/2024	52,225	251,032,519	4806.75	(9,338,984)	0	0	(30,237,976)		(30,237,976)	(16,627,366)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/19/2023	05/21/2024	5,583	24,033,363	4304.74	(1,733,412)	0	0	(5,476,898)		(5,476,898)	(2,270,354)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	10/13/2023	10/14/2025	74	380,272	5138.81	(15,745)	0	0	(49,416)		(49,416)	(23,485)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/14/2023	08/14/2024	17,320	84,612,703	4885.26	(3,060,631)	0	0	(8,719,163)		(8,719,163)	(5,145,383)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 2SRB50AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	08/21/2023	08/21/2025	67	343,070	5120.45	(17,224)	0	0	(43,079)		(43,079)	(20,884)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/21/2023	08/21/2024	16,655	76,678,288	4603.92	(4,758,202)	0	0	(12,707,529)		(12,707,529)	(5,986,834)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/07/2024	03/07/2025	1,693	8,909,531	5262.57	0	(616,588)	0	(711,354)		(711,354)	(94,766)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	11/28/2023	11/27/2024	3,627	16,748,579	4617.75	(1,248,016)	0	0	(3,009,771)		(3,009,771)	(1,294,710)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/07/2024	02/07/2025	2,819	15,690,554	5566	0	(314,188)	0	(633,455)		(633,455)	(319,266)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	970	5,673,549	5849.02	0	(135,618)	0	(136,918)		(136,918)	(1,301)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/28/2024	03/28/2025	1,888	10,071,007	5334.22	0	(760,912)	0	(742,204)		(742,204)	18,708	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	08/14/2023	08/14/2024	5,315	24,340,096	4579.51	(1,844,362)	0	0	(4,145,569)		(4,145,569)	(1,932,980)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	03/14/2024	03/14/2025	1,400	7,823,578	5588.27	0	(278,127)	0	(339,488)		(339,488)	(61,361)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/07/2023	07/05/2024	1,285	6,217,357	4838.41	(180,707)	0	0	(650,101)		(650,101)	(392,409)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SIFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	12/21/2023	12/19/2025	97	559,198	5764.93	(12,221)	0	0	(34,199)		(34,199)	(20,947)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	02/21/2024	02/21/2025	16,945	88,333,607	5212.96	0	(4,650,136)	0	(7,466,543)		(7,466,543)	(2,816,408)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/28/2023	11/28/2025	115	622,918	5416.68	(19,540)	0	0	(60,196)		(60,196)	(32,047)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMSSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/21/2024	03/20/2026	253	1,635,620	6464.9	0	(37,615)	0	(39,451)		(39,451)	(1,837)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	03/07/2024	03/07/2025	1,026	5,898,382	5748.91	0	(136,549)	0	(171,725)		(171,725)	(35,176)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMLS0AF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	02/21/2024	02/20/2026	118	721,236	6112.17	0	(14,849)	0	(29,172)		(29,172)	(14,323)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	10/27/2023	10/28/2024	6,169	25,791,232	4180.78	(2,246,548)	0	0	(7,424,834)		(7,424,834)	(2,528,603)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	03/07/2024	03/07/2025	1,699	8,894,673	5235.24	0	(647,588)	0	(744,426)		(744,426)	(96,838)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	03/28/2024	03/28/2025	1,420	7,697,692	5420.91	0	(484,994)	0	(485,693)		(485,693)	(699)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	05/12/2023	05/14/2024	3,062	13,466,431	4397.92	(665,287)	0	0	(2,709,133)		(2,709,133)	(1,219,533)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/07/2023	06/07/2024	1,334	5,994,022	4493.27	(315,557)	0	0	(1,078,706)		(1,078,706)	(508,998)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0WD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	1,498	8,509,015	5680.25	0	(304,441)	0	(308,315)		(308,315)	(3,874)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	08/07/2023	08/07/2024	5,234	24,025,526	4590.28	(1,876,117)	0	0	(4,000,326)		(4,000,326)	(1,894,903)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	01/05/2024	01/07/2025	2,706	13,970,374	5162.74	0	(385,767)	0	(1,173,791)		(1,173,791)	(788,024)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	01/19/2024	01/21/2025	72,867	385,283,534	5287.49	0	(10,174,667)	0	(26,491,232)		(26,491,232)	(16,316,565)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SMSSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	03/14/2024	03/13/2026	535	3,768,984	7044.83	0	(21,000)	0	(31,403)		(31,403)	(10,403)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOII	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	11/07/2023	11/07/2024	3,679	17,583,560	4779.44	(586,836)	0	0	(2,477,339)		(2,477,339)	(1,211,021)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RH1GC71XBU11	02/14/2024	02/14/2025	2,184	11,174,720	5116.63	0	(738,417)	0	(1,094,711)		(1,094,711)	(356,295)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 2SIFSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	01/12/2024	01/14/2026	111	650,004	5855.89	0	(11,544)	0	(36,388)		(36,388)	(24,844)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSODC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	03/07/2024	03/07/2025	1,161	6,185,889	5328.07	0	(378,503)	0	(439,569)		(439,569)	(61,066)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	01/12/2024	01/14/2025	2,572	12,516,869	4866.59	0	(839,346)	0	(1,700,919)		(1,700,919)	(861,573)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKJ	Fixed Annuity Hedge	N/A	Equity/Index		07/28/2023	07/26/2024	3,045	14,128,709	4639.97	(1,082,223)	0	0	(2,155,885)		(2,155,885)	(1,075,982)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	4,979	21,243,401	4266.6	(1,664,631)	0	0	(5,071,523)		(5,071,523)	(2,041,972)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	01/26/2024	01/28/2025	1,059	5,559,199	5249.48	0	(194,906)	0	(417,574)		(417,574)	(222,668)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2024	02/21/2025	2,223	11,249,514	5060.51	0	(809,384)	0	(1,216,600)		(1,216,600)	(407,216)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2023	08/07/2025	70	373,128	5330.4	(14,700)	0	0	(34,707)		(34,707)	(19,050)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/07/2025	3,003	17,243,827	5742.2	0	(405,881)	0	(510,399)		(510,399)	(104,518)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/13/2023	10/14/2024	20,707	97,510,505	4709.06	(3,961,191)	0	0	(14,741,804)		(14,741,804)	(7,049,234)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSO1E	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	09/21/2023	09/20/2024	1,267	5,905,804	4661.25	(258,903)	0	0	(931,232)		(931,232)	(442,116)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	02/21/2024	02/21/2025	1,092	5,776,866	5290.17	0	(254,518)	0	(425,924)		(425,924)	(171,406)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	07/07/2023	07/05/2024	4,766	21,611,141	4534.44	(1,424,977)	0	0	(3,766,856)		(3,766,856)	(1,772,810)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	07/28/2023	07/26/2024	5,787	27,090,162	4681.21	(1,897,946)	0	0	(3,875,378)		(3,875,378)	(1,998,345)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKL	Fixed Annuity Hedge	N/A	Equity/Index		08/07/2023	08/07/2024	1,147	5,415,354	4721.32	(317,958)	0	0	(737,835)		(737,835)	(386,727)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOHD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	01/12/2024	01/14/2025	1,287	6,827,882	5305.27	0	(141,613)	0	(445,463)		(445,463)	(303,850)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/28/2023	12/27/2024	5,974	29,152,941	4879.97	(1,972,157)	0	0	(3,801,387)		(3,801,387)	(1,881,269)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOZ1	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/07/2023	06/07/2024	3,416	15,764,498	4614.9	(592,162)	0	0	(2,359,679)		(2,359,679)	(1,234,269)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo RBC Capital Markets	03/14/2024	03/14/2025	1,132	6,496,752	5739.18	0	(158,414)	0	(199,427)		(199,427)	(41,013)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SRBSOAB	Fixed Annuity Hedge	N/A	Equity/Index		08/14/2023	08/14/2025	28	148,202	5292.93	(6,080)	0	0	(14,684)		(14,684)	(7,867)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCSSOLK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse Int	04/06/2023	04/05/2024	1,715	7,846,914	4575.46	(229,420)	0	0	(1,172,374)		(1,172,374)	(658,572)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley RBC Capital Markets	02/28/2024	02/28/2025	1,664	9,145,560	5496.13	0	(303,528)	0	(461,323)		(461,323)	(157,795)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKN	Fixed Annuity Hedge	N/A	Equity/Index		08/07/2023	08/07/2024	4,701	21,889,031	4656.25	(1,487,957)	0	0	(3,305,061)		(3,305,061)	(1,646,582)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SBCSOAB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/28/2023	07/28/2025	72	381,553	5299.35	(17,219)	0	0	(36,525)		(36,525)	(19,842)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2024	02/21/2025	1,797	9,162,669	5098.87	0	(611,295)	0	(933,940)		(933,940)	(322,646)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYII	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/19/2023	05/21/2024	7,045	30,631,096	4347.92	(2,002,191)	0	0	(6,611,516)		(6,611,516)	(2,834,607)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	08/14/2023	08/14/2024	2,490	11,339,261	4553.92	(905,416)	0	0	(2,001,495)		(2,001,495)	(915,847)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOJC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	03/07/2024	03/07/2025	2,956	16,777,281	5675.67	0	(468,137)	0	(582,778)		(582,778)	(114,641)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SIFSO1W	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	02/14/2024	02/14/2025	519	2,770,505	5338.16	0	(111,840)	0	(183,885)		(183,885)	(72,045)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOFY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09 RBC Capital Markets	04/21/2023	04/19/2024	1,836	8,182,611	4456.76	(359,718)	0	0	(1,487,647)		(1,487,647)	(727,678)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOKW	Fixed Annuity Hedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	11/28/2023	11/27/2024	7,226	33,568,600	4645.53	(2,357,758)	0	0	(5,821,556)		(5,821,556)	(2,548,695)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	06/28/2023	06/28/2024	5,293	23,586,031	4456.08	(1,720,667)	0	0	(4,552,321)		(4,552,321)	(2,032,478)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 2SSGSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	12/28/2023	12/26/2025	129	738,426	5724.23	(19,900)	0	0	(48,568)		(48,568)	(29,114)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	05/26/2023	05/28/2024	4,839	20,626,915	4262.64	(1,695,106)	0	0	(4,967,124)		(4,967,124)	(1,979,637)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOGM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	06/07/2023	06/07/2024	2,854	12,324,428	4318.3	(979,606)	0	0	(2,795,174)		(2,795,174)	(1,149,946)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	11/07/2023	11/07/2024	4,252	18,927,778	4451.5	(1,432,242)	0	0	(4,092,132)		(4,092,132)	(1,617,135)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/07/2023	09/06/2024	2,909	14,008,842	4815.69	(543,233)	0	0	(1,704,012)		(1,704,012)	(923,202)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	03/14/2024	03/14/2025	23,187	129,945,513	5604.24	0	(4,442,672)	0	(5,445,807)		(5,445,807)	(1,003,134)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS11B	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/12/2024	01/14/2025	1,069	5,250,971	4912.04	0	(319,449)	0	(668,601)		(668,601)	(349,152)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS11D	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/28/2024	02/28/2025	2,351	12,147,852	5167.1	0	(837,681)	0	(1,124,066)		(1,124,066)	(286,384)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGSOGR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4ROTDBPU41	10/27/2023	10/28/2024	1,891	8,095,050	4280.83	(578,398)	0	0	(2,100,191)		(2,100,191)	(756,358)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	65,631	375,827,389	5726.37	0	(12,099,859)	0	(12,233,114)		(12,233,114)	(133,256)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1DM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	03/21/2024	03/21/2025	14,537	79,731,665	5484.74	0	(4,334,380)	0	(4,375,871)		(4,375,871)	(41,491)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	09/14/2023	09/13/2024	20,977	102,829,254	4902	(3,482,329)	0	0	(10,866,612)		(10,866,612)	(6,222,008)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	5,560	23,582,184	4241.4	(1,766,827)	0	0	(5,696,539)		(5,696,539)	(2,318,997)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTSODG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0IIFHX1UU8231	03/14/2024	03/14/2025	4,546	24,001,789	5279.76	0	(1,631,290)	0	(1,887,504)		(1,887,504)	(256,214)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOYM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	05/05/2023	05/07/2024	4,880	20,451,348	4190.85	(1,700,692)	0	0	(5,294,919)		(5,294,919)	(2,040,510)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOHO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	09/14/2023	09/13/2024	846	4,068,575	4809.19	(178,028)	0	0	(505,729)		(505,729)	(270,119)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/21/2023	09/20/2024	17,968	81,411,391	4530.91	(4,927,429)	0	0	(15,335,681)		(15,335,681)	(6,648,164)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1HH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	3,740	17,829,702	4767.3	(870,586)	0	0	(2,373,098)		(2,373,098)	(1,228,355)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSSOXU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	04/14/2023	04/12/2024	2,288	10,006,545	4373.49	(555,107)	0	0	(2,034,013)		(2,034,013)	(932,660)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFSOIS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCFXT09	12/07/2023	12/06/2024	3,703	18,466,231	4986.83	(593,148)	0	0	(1,969,028)		(1,969,028)	(1,073,607)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	08/21/2023	08/21/2024	6,501	29,675,505	4564.76	(2,003,492)	0	0	(5,195,906)		(5,195,906)	(2,378,692)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	09/28/2023	09/27/2024	5,721	25,083,152	4384.4	(1,983,570)	0	0	(5,686,026)		(5,686,026)	(2,227,568)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	02/14/2024	02/14/2025	1,045	5,758,138	5510.18	0	(147,483)	0	(270,037)		(270,037)	(122,554)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSOVD	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	07/07/2023	07/05/2024	2,946	14,020,662	4759.22	(516,664)	0	0	(1,704,479)		(1,704,479)	(963,567)	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9SRBSOLM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	03/28/2024	03/28/2025	1,556	8,864,174	5696.77	0	(314,787)	0	(317,385)		(317,385)	(2,597)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	09/28/2023	09/27/2024	3,460	15,333,682	4431.7	(1,099,959)	0	0	(3,286,995)		(3,286,995)	(1,326,688)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/19/2024	01/21/2025	1,135	5,671,709	4997.1	0	(326,305)	0	(642,633)		(642,633)	(316,328)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0VP	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	01/26/2024	01/28/2025	1,071	5,806,052	5421.15	0	(122,376)	0	(311,082)		(311,082)	(188,707)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	2,914	12,633,356	4335.4	(885,975)	0	0	(2,782,704)		(2,782,704)	(1,171,856)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0IK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	11/07/2023	11/07/2024	4,666	21,052,619	4511.92	(1,400,079)	0	0	(4,236,214)		(4,236,214)	(1,736,935)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCTS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 549300860IIFHX1U08231	03/14/2024	03/14/2025	1,165	6,190,519	5313.75	0	(394,688)	0	(458,574)		(458,574)	(63,886)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2023	10/28/2024	1,335	5,985,900	4483.82	(267,612)	0	0	(1,234,230)		(1,234,230)	(501,651)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/07/2023	06/07/2024	4,123	18,011,985	4368.66	(1,282,499)	0	0	(3,834,940)		(3,834,940)	(1,639,044)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS1GK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/21/2023	04/19/2024	17,073	73,846,188	4325.32	(4,563,010)	0	0	(16,066,339)		(16,066,339)	(7,005,195)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	12/21/2023	12/20/2024	4,075	20,633,192	5063.36	(854,988)	0	0	(1,990,468)		(1,990,468)	(1,123,144)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0WH	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	2,795	14,928,430	5341.12	0	(1,061,742)	0	(1,069,951)		(1,069,951)	(8,209)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBSOLE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11	02/14/2024	02/14/2025	1,498	7,717,157	5151.64	0	(475,016)	0	(714,087)		(714,087)	(239,071)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0YC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	04/28/2023	04/26/2024	5,495	23,254,950	4232.02	(1,889,526)	0	0	(5,705,080)		(5,705,080)	(2,290,026)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1AW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	10/27/2023	10/28/2024	5,195	21,774,739	4191.48	(1,858,705)	0	0	(6,200,755)		(6,200,755)	(2,124,180)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0WF	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6VOZCB8VD91ULB80	03/21/2024	03/21/2025	1,494	8,075,951	5405.59	0	(511,145)	0	(515,027)		(515,027)	(3,882)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0XO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	04/06/2023	04/05/2024	6,025	25,412,908	4217.91	(1,883,070)	0	0	(6,268,779)		(6,268,779)	(2,541,835)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/28/2023	12/27/2024	1,132	5,857,138	5174.15	(195,727)	0	0	(471,816)		(471,816)	(284,065)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	12/07/2023	12/06/2024	3,503	17,663,212	5042.31	(479,212)	0	0	(1,714,807)		(1,714,807)	(970,909)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	06/14/2023	06/14/2024	16,051	76,367,769	4757.82	(2,576,733)	0	0	(8,996,239)		(8,996,239)	(5,270,211)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/19/2024	01/21/2025	3,031	14,934,980	4927.41	0	(1,000,483)	0	(1,877,741)		(1,877,741)	(877,259)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1CO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	02/21/2024	02/21/2025	53,716	292,355,776	5442.62	0	(8,773,178)	0	(16,110,482)		(16,110,482)	(7,337,304)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ZW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	07/28/2023	07/26/2024	5,887	27,466,564	4665.63	(1,990,613)	0	0	(4,027,441)		(4,027,441)	(2,051,218)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS1BG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFNF3BB653	01/05/2024	01/07/2025	1,233	6,432,253	5216.75	0	(149,829)	0	(489,475)		(489,475)	(339,646)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SIFS0GK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSRPFMYMCFXT09	05/26/2023	05/28/2024	3,359	14,271,618	4248.77	(1,207,731)	0	0	(3,493,777)		(3,493,777)	(1,378,207)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/14/2023	06/14/2024	6,676	2,336,667	350.01	(6,197)	0	0	(453)		(453)	1,140	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	2,528	850,723	336.52	0	(5,335)	0	(10,369)		(10,369)	(5,034)	0	0	0	0	0	0001	
US Pacesetter Option 9USGS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/14/2023	07/12/2024	333	113,686	341.4	(560)	0	0	(307)		(307)	83	0	0	0	0	0	0001	

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STATEMENT AS OF MARCH 31, 2024 OF THE 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 9UGS00A	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/12/2024	.01/14/2025	3,526	1,207,267	342.39	0	(3,269)	0	(8,602)		(8,602)	(5,333)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00V	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	6,395	2,153,644	336.77	(12,356)	0	0	(23,873)		(23,873)	(2,464)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00T	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	7,818	2,689,001	343.95	(4,864)	0	0	(14,572)		(14,572)	(628)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00N	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.05/12/2023	.05/14/2024	3,134	1,081,011	344.93	(3,074)	0	0	(240)		(240)	956	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00H	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.10/13/2023	.10/14/2024	8,859	2,994,874	338.06	(2,992)	0	0	(24,333)		(24,333)	(1,548)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00F	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.02/14/2024	.02/14/2025	6,721	2,292,668	341.12	0	(3,424)	0	(20,001)		(20,001)	(16,577)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00K	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.04/14/2023	.04/12/2024	3,513	1,211,353	344.82	(2,858)	0	0	(2)		(2)	772	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00J	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.10/13/2023	.10/14/2024	3,319	1,111,201	334.8	(2,393)	0	0	(12,722)		(12,722)	(1,242)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00L	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.10/13/2023	.10/14/2024	4,518	1,484,163	328.5	(8,604)	0	0	(30,395)		(30,395)	(4,244)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00T	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.07/14/2023	.07/12/2024	3,038	1,061,842	349.52	(1,187)	0	0	(551)		(551)	562	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00Y	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.01/12/2024	.01/14/2025	5,037	1,742,500	345.94	0	(2,199)	0	(8,693)		(8,693)	(6,495)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00K	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.03/14/2024	.03/14/2025	4,401	1,522,746	346	0	(2,259)	0	(9,199)		(9,199)	(6,940)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00R	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.12/14/2023	.12/13/2024	6,629	2,295,888	346.34	(2,401)	0	0	(9,564)		(9,564)	(151)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00H	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.02/14/2024	.02/14/2025	2,932	980,021	334.25	0	(4,917)	0	(15,169)		(15,169)	(10,253)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00M	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.03/14/2024	.03/14/2025	5,301	1,804,725	340.45	0	(7,424)	0	(17,799)		(17,799)	(10,375)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00Y	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.08/13/2023	.08/14/2024	3,694	1,263,311	341.99	(5,200)	0	0	(4,342)		(4,342)	548	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00B	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2023	.09/13/2024	5,492	1,892,104	344.52	(1,950)	0	0	(5,733)		(5,733)	612	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00D	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.09/14/2023	.09/13/2024	1,359	460,144	338.59	(1,636)	0	0	(3,069)		(3,069)	(77)	0	0	0	0	0	0001		
US Pacesetter Option 9UGS00C	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	.11/14/2023	.11/14/2024	6,500	2,197,650	338.1	(3,627)	0	0	(19,770)		(19,770)	(1,624)	0	0	0	0	0	0001		
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(617,029,601)	(178,230,470)	0	(2,063,221,481)	XXX	(2,063,221,481)	(918,368,250)	0	0	0	0	XXX	XXX		
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(617,029,601)	(178,230,470)	0	(2,063,221,481)	XXX	(2,063,221,481)	(918,368,250)	0	0	0	0	XXX	XXX		
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(617,029,601)	(178,230,470)	0	(2,063,221,481)	XXX	(2,063,221,481)	(918,368,250)	0	0	0	0	XXX	XXX		
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
097999999	Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
098999999	Total Written Options									(617,029,601)	(178,230,470)	0	(2,063,221,481)	XXX	(2,063,221,481)	(918,368,250)	0	0	0	0	XXX	XXX
104999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
110999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
116999999	Subtotal - Swaps - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
122999999	Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
128999999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
134999999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
135999999	Total Swaps - Interest Rate									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
136999999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
137999999	Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
138999999	Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
139999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
140999999	Total Swaps									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
147999999	Subtotal - Forwards									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
150999999	Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
168999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									466,574,428	182,030,940	0	958,767,636	XXX	958,767,636	190,699,566	0	0	0	0	XXX	XXX
169999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
170999999	Subtotal - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
171999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
172999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
173999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
175999999	Totals									466,574,428	182,030,940	0	958,767,636	XXX	958,767,636	190,699,566	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 03/31/2024 The change in fair value of the derivative hedging instrument is 100.5% 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

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STATEMENT AS OF MARCH 31, 2024 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	
ESM4	11	2,919,675	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CME	SNZ20JLFPK8MNNCLQOF39	03/11/2024	5,159,2500	308,5000	2,073,004	2,073,004	82,088	0	0	82,088	129,800	0001	50	
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													2,073,004	2,073,004	82,088	0	0	0	82,088	129,800	XXX	XXX
1579999999. Subtotal - Long Futures													2,073,004	2,073,004	82,088	0	0	0	82,088	129,800	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													2,073,004	2,073,004	82,088	0	0	0	82,088	129,800	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													2,073,004	2,073,004	82,088	0	0	0	82,088	129,800	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	1,737,408	256,670	1,990,916
Total Net Cash Deposits	1,737,408	256,670	1,990,916

(a) Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2024 The change in fair value of the derivative hedging instrument is 100.5% 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 MARCH 31, 2024 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	1,136,616,232	(940,936,373)	1,136,616,232	1,136,616,232	(940,936,373)	1,136,616,232	129,800	129,800
Bank of America	Y	Y	107,590,929	0	251,487,962	(147,154,658)	0	251,487,962	(147,154,658)	0	0	0	0	0
Barclays Bank PLC	Y	Y	74,828,000	0	218,875,865	(141,180,109)	2,867,756	218,875,865	(141,180,109)	2,867,756	0	0	0	0
Citigroup	Y	Y	3,303,000	0	19,426,016	(15,696,811)	426,205	19,426,016	(15,696,811)	426,205	0	0	0	0
Credit Suisse FB Int	Y	Y	3,728,027	0	7,915,487	(4,209,346)	0	7,915,487	(4,209,346)	0	0	0	0	0
Morgan Stanley	Y	Y	201,238,000	0	643,217,784	(440,146,352)	1,833,432	643,217,784	(440,146,352)	1,833,432	0	0	0	0
RBC Capital Markets	Y	Y	45,987,000	0	124,516,378	(78,004,893)	524,485	124,516,378	(78,004,893)	524,485	0	0	0	0
Societe Generale	Y	Y	139,613,000	0	192,644,924	(50,844,137)	2,187,787	192,644,924	(50,844,137)	2,187,787	0	0	0	0
UBS	Y	Y	47,099,000	0	53,056,468	(1,326,211)	4,631,257	53,056,468	(1,326,211)	4,631,257	0	0	0	0
Wells Fargo	Y	Y	132,360,000	0	376,305,005	(243,722,591)	222,414	376,305,005	(243,722,591)	222,414	0	0	0	0
0299999999. Total NAIC 1 Designation			755,746,956	0	1,887,445,889	(1,122,285,108)	12,693,336	1,887,445,889	(1,122,285,108)	12,693,336	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			755,746,956	0	3,024,062,121	(2,063,221,481)	1,149,309,568	3,024,062,121	(2,063,221,481)	1,149,309,568	129,800	129,800		
1. Offset per SSAP No. 64						0	0							
2. Net after right of offset per SSAP No. 64						3,024,062,121	(2,063,221,481)							



STATEMENT AS OF MARCH 31, 2024 OF THE Life Insurance Company of the Southwest

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

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
J.P. Morgan Securities LLC	Cash	ZBUT11V806EZRVTWT807	Cash	1,990,916	1,990,916	1,990,916		
CBOE	Cash	529900RLNSGA90UPEH54	Cash	7,524,033	7,524,033	7,524,033		
0199999999 - Total				9,514,949	9,514,949	9,514,949	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)
Pledged to LSW	Bank of America	EYKN6VOZCB8VD9IULB80	United States Treasury 1 5/8% Due 8/15/2029 FA15	2,498,644	2,498,000	XXX	08/15/2029	I
Pledged to LSW	Bank of America	EYKN6VOZCB8VD9IULB80	United States Treasury 0 5/8% Due 8/15/2030 FA15	66,885,219	83,383,000	XXX	08/15/2030	I
Pledged to LSW	Bank of America	EYKN6VOZCB8VD9IULB80	United States Treasury 1 5/8% Due 5/15/2031 MN15	38,507,066	45,331,000	XXX	05/15/2031	I
Pledged to LSW	Barclays Bank PLC	G5GSEF7VJP5170UK5573	CASH	74,828,000	74,828,000	XXX		V
Pledged to LSW	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	CASH	3,728,027	3,728,027	XXX		V
Pledged to LSW	RBC Capital Markets	ES71P3U3RH1GC71XBU11	CASH	45,987,000	45,987,000	XXX		V
Pledged to LSW	Societe Generale	Q2RNE81BXP4R0TD8PU41	CASH	139,613,000	139,613,000	XXX		V
Pledged to LSW	Morgan Stanley	4PQUHNSJPF6FNF3BB653	CASH	201,238,000	201,238,000	XXX		V
Pledged to LSW	Citigroup	5493008GOWFH1U08231	CASH	3,303,000	3,303,000	XXX		V
Pledged to LSW	UBS	5493001KJT11GCBY1R12	CASH	47,099,000	47,099,000	XXX		V
Pledged to LSW	Wells Fargo	KB1H1DSPPFMVJCFXT09	CASH	132,360,000	132,360,000	XXX		V
0299999999 - Total				755,746,956	779,368,027	XXX	XXX	XXX

E09

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**



STATEMENT AS OF MARCH 31, 2024 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
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					0	0	0
09248U-70-0	Blackrock Fed fund # 0081		03/28/2024	0.000		548,270,028	0	4,066,716
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					548,270,028	0	4,066,716
38141W-27-3	Goldman Sachs Financial Square Government Fund #465		03/20/2024	0.000		11,641,288	0	49,598
8309999999	Subtotal - All Other Money Market Mutual Funds					11,641,288	0	49,598
8609999999	Total Cash Equivalents					559,911,316	0	4,116,314

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