



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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019  
OF THE CONDITION AND AFFAIRS OF THE

## Security Life of Denver Insurance Company

NAIC Group Code 4832 4832 NAIC Company Code 68713 Employer's ID Number 84-0499703  
(Current) (Prior)

Organized under the Laws of CO, State of Domicile or Port of Entry CO

Country of Domicile United States of America

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

Incorporated/Organized 08/13/1929 Commenced Business 05/12/1950

Statutory Home Office 8055 East Tufts Avenue, Suite 710, Denver, CO, US 80237  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 5780 Powers Ferry Road, NW  
(Street and Number) Atlanta, GA, US 30327-4390  
(City or Town, State, Country and Zip Code) 770-980-5100  
(Area Code) (Telephone Number)

Mail Address 5780 Powers Ferry Road, NW, Atlanta, GA, US 30327-4390  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8055 East Tufts Avenue, Suite 710  
(Street and Number) Denver, CO, US 80237  
(City or Town, State, Country and Zip Code) 770-980-5100  
(Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Jeanne Symonds, 770-850-7519  
(Name) (Area Code) (Telephone Number)  
FSSC.Compliance@voya.com, 770-980-5800  
(E-mail Address) (FAX Number)

### OFFICERS

President William Thomas Bainbridge # SVP and Treasurer David Scott Pendergrass  
Secretary Melissa Ann O'Donnell # SVP and Appointed Actuary Anthony Joseph Brantzeg

### OTHER

Carlo Bertucci, SVP and Chief Tax Officer Clyde Landon Cobb Jr., SVP & Chief Accounting Officer Justin Smith, SVP and Deputy General Counsel  
Michael Scott Smith #, Executive VP & Chief Risk Officer Kevin Robert Socha #, SVP and Chief Financial Officer Matthew Toms, Senior Vice President  
Patricia Julie Walsh, Executive Vice President Jean Jinho Weng, Senior Vice President

### DIRECTORS OR TRUSTEES

William Thomas Bainbridge, Director # Anthony Joseph Brantzeg, Director # Rodney Owen Martin Jr., Director and Chairman  
Charles Patrick Nelson, Director Michael Scott Smith, Director

State of Pennsylvania/Minnesota/Georgia SS:  
County of Chester/Hennepin/Fulton

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.

William Bainbridge  
William Thomas Bainbridge  
President

Melissa Ann O'Donnell  
Melissa Ann O'Donnell  
Secretary

David Scott Pendergrass  
David Scott Pendergrass  
Treasurer

Subscribed and sworn to before me this  
15th day of October 2019  
Beth Anne Evans

Subscribed and sworn to before me this  
17 day of October 2019  
Tina Schultz

Subscribed and sworn to before me this  
28 day of October 2019  
Bryan Smith

Commonwealth of Pennsylvania - Notary Seal  
Beth Anne Evans, Notary Public  
Chester County  
My commission expires September 17, 2023  
Commission number 1293380  
Member, Pennsylvania Association of Notaries

Is this an original filing?   
TINA O. SCHULTZ  
Notary Public  
Minnesota  
State the amendment number \_\_\_\_\_  
Date filed \_\_\_\_\_  
My Commission Expires January 31, 2022  
Number of pages attached \_\_\_\_\_

Yes [ X ] No [ ]  
B JAYNE SMITH  
NOTARY PUBLIC  
CHEROKEE COUNTY, GEORGIA  
MY COMMISSION EXPIRES  
JUNE 22, 2020

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 .....	9,262,674,518	0	9,262,674,518	8,581,896,999
2. Stocks:				
2.1 Preferred stocks .....	34,377,000	0	34,377,000	34,477,000
2.2 Common stocks .....	183,009,266	0	183,009,266	157,681,235
3. Mortgage loans on real estate:				
3.1 First liens .....	1,377,721,321	0	1,377,721,321	1,377,523,078
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....97,611,097 ), cash equivalents (\$ .....24,597,194 ) and short-term investments (\$ .....0 ) .....	122,208,290	0	122,208,290	187,344,463
6. Contract loans (including \$ .....0 premium notes) .....	1,001,284,783	271,583	1,001,013,200	1,012,184,924
7. Derivatives .....	186,119,561	0	186,119,561	93,960,070
8. Other invested assets .....	375,912,698	0	375,912,698	316,798,751
9. Receivables for securities .....	953,487	0	953,487	5,777,913
10. Securities lending reinvested collateral assets .....	265,202,059	0	265,202,059	390,847,671
11. Aggregate write-ins for invested assets .....	3,960,420	0	3,960,420	4,435,959
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	12,813,423,403	271,583	12,813,151,820	12,162,928,064
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	116,786,992	0	116,786,992	107,095,336
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	(138,768,633)	73,933	(138,842,566)	675,644,548
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	3,508,343	0	3,508,343	3,792,708
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	167,849,991	0	167,849,991	209,468,120
16.2 Funds held by or deposited with reinsured companies .....	341,004,611	0	341,004,611	294,128,651
16.3 Other amounts receivable under reinsurance contracts .....	158,178,875	0	158,178,875	251,148,103
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	88,589,004	0	88,589,004	173,738,796
18.2 Net deferred tax asset .....	192,352,601	79,901,016	112,451,585	125,918,756
19. Guaranty funds receivable or on deposit .....	678,900	0	678,900	763,792
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 .....	1,488,814	189	1,488,625	624,847
24. Health care (\$ .....0 ) and other amounts receivable .....	1,830,384	1,830,384	0	0
25. Aggregate write-ins for other than invested assets .....	48,622,030	997,349	47,624,681	49,057,570
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	13,795,545,314	83,074,453	13,712,470,861	14,054,309,291
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,420,145,401	0	1,420,145,401	1,297,407,672
28. Total (Lines 26 and 27) .....	15,215,690,715	83,074,453	15,132,616,262	15,351,716,963
<b>DETAILS OF WRITE-INS</b>				
1101. Derivative receivables .....	3,960,420	0	3,960,420	4,435,959
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) .....	3,960,420	0	3,960,420	4,435,959
2501. Receivable on reinsurance assumed .....	31,875,694	0	31,875,694	34,944,372
2502. Equity in keyman insurance .....	14,389,232	0	14,389,232	13,490,768
2503. Margin call collateral .....	1,319,300	0	1,319,300	622,430
2598. Summary of remaining write-ins for Line 25 from overflow page .....	1,037,804	997,349	40,455	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	48,622,030	997,349	47,624,681	49,057,570

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....9,162,777,021 less \$ .....0 included in Line 6.3 (including \$ .....914,064,736 Modco Reserve).....	9,162,777,021	8,886,311,716
2. Aggregate reserve for accident and health contracts (including \$ .....0 Modco Reserve).....	0	0
3. Liability for deposit-type contracts (including \$ .....0 Modco Reserve).....	944,875,383	706,998,180
4. Contract claims:		
4.1 Life.....	71,396,975	41,873,171
4.2 Accident and health.....	399,310,237	343,164,180
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).....	5,557,461	3,732,856
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 \$ .....0 accident and health premiums.....	24,594	184,280
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	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 \$ .....6,239,455 assumed and \$ .....55,181,723 ceded.....	61,421,178	856,880,999
9.4 Interest Maintenance Reserve.....	91,079,993	71,750,249
10. Commissions to agents due or accrued-life and annuity contracts \$ .....3,091, accident and health \$ .....0 and deposit-type contract funds \$ .....0.....	3,091	822,746
11. Commissions and expense allowances payable on reinsurance assumed.....	18,034,106	65,827,072
12. General expenses due or accrued.....	13,384,179	13,926,361
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(8,150,329) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(8,062,979)	(10,029,107)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	(1,166,464)	2,976,173
15.1 Current federal and foreign income taxes, including \$ .....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	11,461,078	19,862,495
17. Amounts withheld or retained by reporting entity as agent or trustee.....	3,005,594	3,100,389
18. Amounts held for agents' account, including \$ .....174,459 agents' credit balances.....	174,336	138,117
19. Remittances and items not allocated.....	31,912,015	100,994,959
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.....	87,349,913	22,861,544
24.02 Reinsurance in unauthorized and certified (\$ .....0 ) companies.....	108,899	2,283
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ .....0 ) reinsurers.....	1,138,751,340	1,136,819,197
24.04 Payable to parent, subsidiaries and affiliates.....	17,262,724	31,860,543
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	193,226,876	204,207,693
24.08 Derivatives.....	60,698,629	40,097,323
24.09 Payable for securities.....	57,635,444	2,241,992
24.10 Payable for securities lending.....	265,202,059	390,847,671
24.11 Capital notes \$ .....0 and interest thereon \$ .....0.....	0	0
25. Aggregate write-ins for liabilities.....	224,918,505	151,479,225
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	12,850,342,187	13,088,932,306
27. From Separate Accounts Statement.....	1,420,145,401	1,297,407,672
28. Total liabilities (Lines 26 and 27).....	14,270,487,588	14,386,339,978
29. Common capital stock.....	2,880,000	2,880,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	199,972,479	216,975,508
32. Surplus notes.....	252,012,747	222,019,121
33. Gross paid in and contributed surplus.....	588,156,391	588,156,391
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(180,892,943)	(64,654,035)
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).....	859,248,674	962,496,985
38. Totals of Lines 29, 30 and 37.....	862,128,674	965,376,985
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	15,132,616,262	15,351,716,963
<b>DETAILS OF WRITE-INS</b>		
2501. Margin call collateral.....	151,285,322	67,041,687
2502. Reinsurer payable.....	42,789,668	62,083,368
2503. Payable on reinsurance ceded.....	12,221,405	8,941,785
2598. Summary of remaining write-ins for Line 25 from overflow page.....	18,622,110	13,412,385
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above).....	224,918,505	151,479,225
3101. Deferred gain on reinsurance.....	199,972,479	216,975,508
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).....	199,972,479	216,975,508
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above).....	0	0

## SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	577,064,467	570,584,860	1,578,406,073
2. Considerations for supplementary contracts with life contingencies	42,109	74,953	233,355
3. Net investment income	391,452,886	407,986,967	544,855,560
4. Amortization of Interest Maintenance Reserve (IMR)	(3,264,435)	(6,944,412)	(9,164,219)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	198,124,025	188,359,615	265,541,711
7. Reserve adjustments on reinsurance ceded	(6,752,883)	(63,369,137)	(120,964,201)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	53,910,086	55,681,786	73,843,279
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	12,804,069	12,362,188	15,383,341
9. Totals (Lines 1 to 8.3)	1,223,380,324	1,164,736,820	2,348,134,900
10. Death benefits	304,686,203	253,465,122	308,956,224
11. Matured endowments (excluding guaranteed annual pure endowments)	1,315,446	440,780	512,557
12. Annuity benefits	6,492,801	6,709,696	9,141,742
13. Disability benefits and benefits under accident and health contracts	164,580,098	120,279,917	120,831,031
14. Coupons, guaranteed annual pure endowments and similar benefits	753	928	801
15. Surrender benefits and withdrawals for life contracts	218,630,561	197,617,387	250,010,829
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	(20,354,225)	39,061,075	(23,674,827)
18. Payments on supplementary contracts with life contingencies	269,551	274,585	369,422
19. Increase in aggregate reserves for life and accident and health contracts	276,465,076	197,653,648	294,810,190
20. Totals (Lines 10 to 19)	952,086,264	815,503,138	960,957,970
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	92,716,931	87,620,373	124,611,054
22. Commissions and expense allowances on reinsurance assumed	209,556,862	195,916,886	319,808,050
23. General insurance expenses and fraternal expenses	61,716,818	65,519,104	95,418,427
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,189,141	15,266,095	20,560,910
25. Increase in loading on deferred and uncollected premiums	86,405	154,989	133,105
26. Net transfers to or (from) Separate Accounts net of reinsurance	(23,510,283)	(40,003,895)	(49,536,353)
27. Aggregate write-ins for deductions	20,748,739	50,963,580	939,825,234
28. Totals (Lines 20 to 27)	1,327,590,876	1,190,940,269	2,411,778,396
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(104,210,552)	(26,203,449)	(63,643,497)
30. Dividends to policyholders and refunds to members	6,511,082	1,090,043	1,141,903
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(110,721,634)	(27,293,492)	(64,785,400)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,052,692	5,062,808	421,897
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)	(117,774,326)	(32,356,300)	(65,207,297)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (8,605,234) (excluding taxes of \$ 4,272,230 transferred to the IMR)	5,060,322	3,538,573	3,383,104
35. Net income (Line 33 plus Line 34)	(112,714,005)	(28,817,727)	(61,824,192)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	965,376,985	950,512,595	950,512,595
37. Net income (Line 35)	(112,714,005)	(28,817,727)	(61,824,192)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 14,369,412	55,545,704	(6,374,717)	(80,651,927)
39. Change in net unrealized foreign exchange capital gain (loss)	(625,607)	139,137	(222,775)
40. Change in net deferred income tax	25,302,098	9,754,838	14,216,069
41. Change in nonadmitted assets	(19,759,892)	(23,026,103)	(34,383,164)
42. Change in liability for reinsurance in unauthorized and certified companies	(106,616)	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	(64,488,369)	(5,155,088)	50,930,790
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	29,993,626	28,993,627	28,993,626
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	166,980,631
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	(17,003,028)	(14,265,714)	(19,020,953)
52. Dividends to stockholders	0	(52,000,000)	(52,000,000)
53. Aggregate write-ins for gains and losses in surplus	607,777	891,659	1,846,284
54. Net change in capital and surplus for the year (Lines 37 through 53)	(103,248,311)	(89,860,088)	14,864,389
55. Capital and surplus, as of statement date (Lines 36 + 54)	862,128,674	860,652,507	965,376,985
<b>DETAILS OF WRITE-INS</b>			
08.301. Funds withheld interest income	6,048,648	6,117,958	8,653,152
08.302. Miscellaneous income	4,052,009	3,360,621	2,968,582
08.303. Fee income	2,703,412	2,883,609	3,761,607
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)	12,804,069	12,362,188	15,383,341
2701. Funds withheld interest expense	54,409,539	48,020,581	65,139,838
2702. Miscellaneous expense	13,720,137	4,057,079	3,784,483
2703. Other contingency expense	575,131	(1,381,823)	(1,218,318)
2798. Summary of remaining write-ins for Line 27 from overflow page	(47,956,068)	267,743	872,119,232
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	20,748,739	50,963,580	939,825,234
5301. Amortization of pension	833,327	1,126,434	2,124,299
5302. Amortization of other post-employment benefits	(225,551)	(234,775)	(278,015)
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)	607,777	891,659	1,846,284

## STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 .....	589,510,530	562,239,526	757,930,997
2. Net investment income .....	365,404,664	355,294,737	509,281,121
3. Miscellaneous income .....	216,229,883	149,142,289	221,075,546
4. Total (Lines 1 to 3) .....	1,171,145,077	1,066,676,552	1,488,287,664
5. Benefit and loss related payments .....	590,583,502	584,926,044	758,139,308
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(25,389,061)	(42,223,018)	(53,187,987)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	406,434,684	431,047,119	690,397,893
8. Dividends paid to policyholders .....	4,686,477	1,212,064	1,343,457
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (4,852,657) tax on capital gains (losses) .....	(82,430,106)	(11,188,204)	(4,718,309)
10. Total (Lines 5 through 9) .....	893,885,496	963,774,005	1,391,974,362
11. Net cash from operations (Line 4 minus Line 10) .....	277,259,581	102,902,547	96,313,302
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	853,991,282	948,312,760	1,209,968,499
12.2 Stocks .....	1,380,200	1,012,000	1,458,900
12.3 Mortgage loans .....	82,235,822	75,780,316	103,896,226
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	11,966,100	50,203,971	55,536,243
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	6,126	(4,120)	(4,119)
12.7 Miscellaneous proceeds .....	105,281,583	86,740,808	88,736,175
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,054,861,114	1,162,045,735	1,459,591,924
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,514,284,106	966,635,046	1,155,876,296
13.2 Stocks .....	21,327,321	3,824,223	16,271,023
13.3 Mortgage loans .....	82,432,782	228,810,910	250,135,719
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	67,294,242	66,400,495	86,424,182
13.6 Miscellaneous applications .....	51,531,727	55,329,605	97,820,288
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,736,870,178	1,321,000,279	1,606,527,508
14. Net increase (or decrease) in contract loans and premium notes .....	(11,171,724)	(33,133,480)	(25,737,442)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(670,837,340)	(125,821,064)	(121,198,142)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	29,993,626	28,993,627	28,993,627
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 .....	237,877,203	51,308,296	37,265,043
16.5 Dividends to stockholders .....	0	52,000,000	52,000,000
16.6 Other cash provided (applied) .....	60,570,757	(119,728,681)	(74,173,198)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	328,441,586	(91,426,758)	(59,914,528)
<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) .....	(65,136,173)	(114,345,275)	(84,799,368)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	187,344,463	272,143,831	272,143,831
19.2 End of period (Line 18 plus Line 19.1) .....	122,208,290	157,798,556	187,344,463

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

20.0001. Noncash capital contribution from parent .....	0	0	166,980,631
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**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....	0	0	0
2. Ordinary life insurance .....	682,126,741	680,081,014	926,597,732
3. Ordinary individual annuities .....	5,534	42,047	36,754
4. Credit life (group and individual) .....	0	0	0
5. Group life insurance .....	669,339	329,033	342,308
6. Group annuities .....	0	0	0
7. A & H - group .....	0	0	0
8. A & H - credit (group and individual) .....	0	0	0
9. A & H - other .....	12,201	16,366	20,389
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	682,813,816	680,468,460	926,997,183
12. Fraternal (Fraternal Benefit Societies Only) .....	0	0	0
13. Subtotal (Lines 11 through 12) .....	682,813,816	680,468,460	926,997,183
14. Deposit-type contracts .....	465,000,000	150,000,000	200,000,000
15. Total (Lines 13 and 14)	1,147,813,816	830,468,460	1,126,997,183
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

**1. Summary of Significant Accounting Policies and Going Concern**

**A. Accounting Practices**

The financial statements of Security Life of Denver Insurance Company ("SLD" or the "Company") are presented on the basis of accounting practices prescribed or permitted by the Colorado Division of Insurance.

The Colorado Division of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Colorado for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Colorado 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 Colorado. The Commissioner of the Colorado Division of Insurance has the right to permit other specific practices that deviate from prescribed practices.

On May 8, 2013, the Company, with the permission of the Colorado Division of Insurance, restated the gross paid-in and contributed surplus and the unassigned funds components of surplus, as of December 31, 2012, similar to the restatement of surplus that occurs pursuant to the prescribed accounting guidance for a quasi-reorganization under Statements of Statutory Accounting Principles ("SSAP") No. 72, *Surplus and Quasi-Reorganizations* ("SSAP No. 72"). The restatement resulted in a decrease to gross paid-in and contributed surplus and an increase in unassigned surplus of \$455,408,615. This permitted practice had no impact on net income, total capital and surplus or risk-based capital.

	SSAP#	F/S Page	F/S Line #	2019	2018
Net Income:					
(1) SLD State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (112,714,005)	\$ (61,824,192)
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (112,714,005)</u>	<u>\$ (61,824,192)</u>
Surplus:					
(5) SLD State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 862,128,674	\$ 965,376,985
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 862,128,674</u>	<u>\$ 965,376,985</u>

**C. Accounting Policy**

(2) The Company does not have any SVO-Identified investments as defined in SSAP No. 26R, *Bonds-Revised*.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

The Company made no significant changes to its accounting policies or practices as of September 30, 2019.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2019 financial statement presentation.

**D. Going Concern**

None

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

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

- B. Accounting Changes  
 None

**3. Business Combinations and Goodwill**

None

**4. Discontinued Operations**

None

**5. Investments**

B. Debt Restructuring

The Company has a high quality, well performing, portfolio of commercial mortgage loans and private placement debts. Under certain circumstances, modifications to these contracts are granted. Each modification is evaluated as to whether troubled debt restructuring has occurred. A modification is a troubled debt restructure when the borrower is in financial difficulty and the creditor makes concessions. Generally, the types of concessions may include: reduction of the face amount or maturity amount of the debt as originally stated, reduction of the contractual interest rate, extension of the maturity date at an interest rate lower than current market interest rates and/or reduction of accrued interest. The Company considers the amount, timing and extent of the concession granted in determining any impairment or changes in the specific valuation allowance recorded in connection with the troubled debt restructuring. A valuation allowance may have been recorded prior to the quarter when the loan is modified in a troubled debt restructuring. Accordingly, the carrying value (net of the specific valuation allowance) before and after modification through a troubled debt restructuring may not change significantly, or may increase if the expected recovery is higher than the pre-modification recovery assessment. For the nine months ended September 30, 2019, the Company held one private placement and one commercial mortgage troubled debt restructuring.

	<b>2019</b>	<b>2018</b>
(1) The total recorded investment in restructured loans, as of year end	\$ 13,807,420	\$ —
(2) The realized capital losses related to these loans	\$ 4,183,348	\$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$ —	\$ —
(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.		

D. Loan-Backed Securities

- (1) Prepayment assumptions for loan-backed and structured securities are obtained from third party services, broker dealer survey values or internal estimates.



**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

(2) The following table discloses in aggregate the OTTI recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), as of September 30, 2019, due to intent to sell or inability or lack of intent to hold to recovery.

	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	\$ 19,615	\$ 11,784	\$ —	\$ 7,831
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	<u>\$ 19,615</u>	<u>\$ 11,784</u>	<u>\$ —</u>	<u>\$ 7,831</u>
OTTI recognized 2nd Quarter				
d. Intent to sell	\$ —	\$ —	\$ —	\$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
OTTI recognized 3rd Quarter				
g. Intent to sell	\$ 2	\$ 2	\$ —	\$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	<u>\$ 2</u>	<u>\$ 2</u>	<u>\$ —</u>	<u>\$ —</u>
m. Annual Aggregate Total		<u>\$ 11,786</u>	<u>\$ —</u>	

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R for reporting period July 1, 2019 to September 30, 2019:

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized Other-Than-Temporary Impairment	(5) Amortized Cost After Other-Than-Temporary Impairment	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
05946XH97	\$ 1,418,686	\$ 1,397,284	\$ 21,402	\$ 1,397,284	\$ 1,397,283	9/30/2019
059513EA5	93,110	92,746	364	92,746	70,563	9/30/2019
126379AA4	1,927,015	1,873,415	53,600	1,873,415	1,560,245	9/30/2019
12668BCH4	1,158,873	1,036,853	122,020	1,036,853	1,036,853	9/30/2019
12669EEH5	201,511	150,729	50,782	150,729	155,105	9/30/2019
45660LSP5	323,989	323,165	824	323,165	323,165	9/30/2019
74922RAH3	283,604	283,048	556	283,048	283,048	9/30/2019
751155AN2	248,801	242,357	6,443	242,357	240,454	9/30/2019
76110HCB3	7,198	3,777	3,421	3,777	3,777	9/30/2019
Total			\$ 259,412			

(4) The following table shows all impaired securities at September 30, 2019 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ 2,477,653
2. 12 Months or Longer	\$ 5,283,784
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 326,422,318
2. 12 Months or Longer	\$ 181,713,512

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

- (5) If the fair value of a loan-backed or structured security is less than its amortized cost basis at the balance sheet date, the Company determines whether the impairment is other-than-temporary. Amortized cost basis includes adjustments made to the cost of an investment for accretion, amortization, collection of cash and previous OTTI recognized as a realized loss.

The general categories of information that the Company considers in reaching the conclusion that an impairment is other-than-temporary are as follows:

**Intent to Sell** - if the Company intends to sell the loan-backed or structured security (that is, it has decided to sell the security), an OTTI is considered to have occurred.

**Intent and Ability to Hold** - if the Company does not intend to sell the loan-backed or structured security, the Company determines whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred.

**Recovery of the Amortized Cost Basis** - if the Company does not expect to recover the entire amortized cost basis of the security, the Company would be unable to assert that it will recover its amortized cost basis even if it does not intend to sell the security and the entity has the intent and ability to hold. Therefore, in those situations, an OTTI shall be considered to have occurred. In assessing whether the entire amortized cost basis of the security will be recovered, the Company compares the present value of cash flows expected to be collected from the security with the amortized cost basis of the security. If present value of cash flows expected to be collected is less than the amortized cost basis of the security, the entire amortized cost basis of the security will not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

The Company conducts a thorough quarterly review of all loan-backed and structured security holdings to conclude if the amortized cost basis of those securities is recoverable. This review is documented at a detailed level and encompasses numerous factors and assumptions. The overall credit tracking process yields a variety of key data that supports the impairment decision making process. The review process and related assumptions are updated quarterly based on trends in the marketplace.

As part of the quarterly review, the Company identifies securities whose ratio of credit enhancement to serious delinquency does not exhibit ample protection against principal loss. Those securities are put through a more detailed analysis which covers, among other factors, (a) an analysis of the underlying collateral characteristics; (b) a review of the historical performance of the collateral in the deal; (c) structural analysis of the security; and (d) cash flow scenario analysis.

The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an OTTI.

The market values for loan-backed and structured securities are obtained as follows:

1. For securities that are considered marketable - market values are received from third party pricing services or by obtaining a bid price from brokerage firms engaged in the business of trading those securities.
2. For securities that were privately placed and for which no ready market exists - the Company establishes fair market values using a matrix pricing system which considers key factors such as credit quality, industry sector, size of the issuer and transaction structure. A limited portion of the private placement portfolio is priced independently of the matrix system as described above.

E. Repurchase Agreements and/or Securities Lending Transactions

3) Collateral Received

	Fair Value
b) The fair value of that collateral and of the portion of that collateral that it has sold or replugged	\$ 265,202,059

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
None

H. Repurchase Agreements Transactions Accounted for a Sale  
None

I. Reverse Repurchase Agreements Transactions Accounted for a Sale  
None

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company  
**NOTES TO FINANCIAL STATEMENTS**

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M. Working Capital Finance Investments  
None

N. Offsetting and Netting of Assets and Liabilities  
None

**6. Joint Ventures, Partnerships and Limited Liability Companies**  
No significant change

**7. Investment Income**  
No significant change

**8. Derivative Instruments**  
H. The Company does not have any derivative contracts with financing premiums.

**9. Income Taxes**  
No significant change

**10. Information Concerning Parent, Subsidiaries and Affiliates**  
B. Transactions  
On March 15, 2019, the Company paid a capital contribution of \$304,000 to Roaring River IV Holding, LLC ("RR4H").  
On the same day, RR4H paid a capital contribution of \$304,000 to Roaring River IV, LLC ("RRIV").

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

**11. Debt**

**B. FHLB (Federal Home Loan Bank) Agreements**

(1) The Company is a member of the FHLB of Topeka. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as \$5,400,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is potentially up to 40% of the general account total net admitted assets, excluding Separate Accounts, of the Company, one quarter in arrears, based on credit approval from FHLB of Topeka.

(2) FHLB Capital Stock

a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Separate Account
1. Current Year			
(a) Membership Stock-Class A	\$ 500,000	\$ 500,000	\$ —
(b) Membership Stock-Class B	—	—	—
(c) Activity Stock	37,300,000	37,300,000	—
(d) Excess Stock	547,200	547,200	—
(e) Aggregate Total (a+b+c+d)	38,347,200	38,347,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 969,760,698	XXX	XXX

	1	2	3
	Total 2+3	General Account	Separate Account
2. Prior year-end			
(a) Membership Stock-Class A	\$ 500,000	\$ 500,000	\$ —
(b) Membership Stock-Class B	—	—	—
(c) Activity Stock	24,250,000	24,250,000	—
(d) Excess Stock	496,800	496,800	—
(e) Aggregate Total (a+b+c+d)	25,246,800	25,246,800	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 619,329,104	XXX	XXX

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
<b>Membership Stock</b>						
1. Class A	\$ 500,000	\$ 500,000	\$ —	\$ —	\$ —	\$ —
2. Class B	—	—	—	—	—	—

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

(3) Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2019

	1	2	3
	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Aggregate Total Borrowing</u>
1. Current Year Total General and Separate Accounts			
Total Collateral Pledged (Lines 2+ 3)	\$ 1,088,939,621	\$ 896,630,660	\$ 840,000,000
2. Current Year General Account			
Total Collateral Pledged	\$ 1,088,939,621	\$ 896,630,660	\$ 840,000,000
3. Current Year Separate Accounts			
Total Collateral Pledged	\$ —	\$ —	\$ —
4. Prior year-end Total General and Separate Accounts			
Total Collateral Pledged	\$ 701,689,618	\$ 646,332,872	\$ 550,000,000

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
1. Current Year Total General and Separate Accounts			
Maximum Collateral Pledged (Lines 2+3)	\$ 1,088,939,621	\$ 896,630,660	\$ 840,000,000
2. Current Year General Account			
Maximum Collateral Pledged	\$ 1,088,939,621	\$ 896,630,660	\$ 840,000,000
3. Current Year Separate Accounts			
Maximum Collateral Pledged	\$ —	\$ —	\$ —
4. Prior year-end Total General and Separate Accounts			
Maximum Collateral Pledged	\$ 684,013,734	\$ 658,292,341	\$ 550,000,000

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

(4) Borrowing from FHLB

a. Amount as of September 30, 2019

1. Current Year

	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>
	<b>Total</b>	<b>General</b>	<b>Separate</b>	<b>Funding Agreements</b>
	<b>2+3</b>	<b>Account</b>	<b>Account</b>	<b>Reserves Established</b>
(a) Debt	\$ —	\$ —	\$ —	XXX
(b) Funding Agreements	840,000,000	840,000,000	—	778,765,577
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	840,000,000	840,000,000	—	778,765,577

2. Prior Year-end

	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>
	<b>Total</b>	<b>General</b>	<b>Separate</b>	<b>Funding Agreements</b>
	<b>2+3</b>	<b>Account</b>	<b>Account</b>	<b>Reserves Established</b>
(a) Debt	\$ —	\$ —	\$ —	XXX
(b) Funding Agreements	550,000,000	550,000,000	—	529,793,313
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	550,000,000	550,000,000	—	529,793,313

b. Maximum Amount During 2019

	<b>1</b>	<b>2</b>	<b>3</b>
	<b>Total</b>	<b>General</b>	<b>Separate</b>
	<b>2+3</b>	<b>Account</b>	<b>Account</b>
1. Debt	\$ —	\$ —	\$ —
2. Funding Agreements	840,000,000	840,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	840,000,000	840,000,000	—

c. FHLB - Prepayment Obligations

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

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

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

**A. Defined Benefit Plan**

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering U.S. employees. As of September 30, 2019, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at September 30, 2019 and December 31, 2018:

(4) Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
a. Service cost	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Interest cost	529,802	668,119	6,154	8,300	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	432,455	576,606	—	—	—	—
e. Gains and losses	400,873	952,360	(142,572)	(205,076)	—	—
f. Prior service cost or credit	—	(27,054)	(82,979)	(110,638)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	<u>\$ 1,363,130</u>	<u>\$ 2,170,031</u>	<u>\$ (219,397)</u>	<u>\$ (307,414)</u>	<u>\$ —</u>	<u>\$ —</u>

**13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

No significant change

**14. Liabilities, Contingencies, and Assessments**

**F. All Other Contingencies**

*Legal Proceedings* -The Company is involved in threatened or pending lawsuits/arbitrations arising from the normal conduct of business. Due to the climate in insurance and business litigation/arbitration, suits against the Company sometimes include claims for substantial compensatory, consequential or punitive damages and other types of relief. Certain claims are asserted as class actions, purporting to represent a group of similarly situated individuals. Such litigation includes includes Zhou v. Voya Financial, Inc. and Security Life of Denver (USDC District of Colorado, No. 1:19-cv-02781)(filed September 27, 2019), a putative class action in which the plaintiff alleges that the Company did not properly administer certain universal life insurance policies. The plaintiff claims that the Company did not timely credit interest earned on the payment of her premiums and incorrectly calculated the amount of interest that the Company credited to her account. In addition to the class allegations, the lawsuit alleges breach of contract and conversion and seeks declaratory and injunctive relief. The Company denies the allegations, which it believes are without merit, and intends to defend the case vigorously.

In addition, the life insurance industry, including the Company, has experienced litigation alleging, for example, that insurance companies have breached the terms of their life insurance policies by increasing the insurance rates of the applicable policies inappropriately or by factoring into rate adjustments elements not disclosed under the terms of the applicable policies, and, consequently, unjustly enriched themselves. This litigation is generally known as cost of insurance litigation. While it is not possible to forecast the outcome of such lawsuits/arbitrations, in light of existing insurance, reinsurance and established reserves, it is the opinion of management that the disposition of such lawsuits/arbitrations will not have a material adverse effect on the Company's operations or financial position. This litigation includes *Barnes v. Security Life of Denver* (USDC District of Colorado, No. 1:18-cv-00718) (filed March 27, 2018), a putative class action in which the plaintiff alleges that his insurance policy only permitted the Company to rely upon his expected future mortality experience to establish and increase his cost of insurance, but the Company instead relied upon other, non-disclosed factors to do so. Plaintiff alleges breach of contract and conversion claims against the Company and also seeks declaratory relief. The Company denies the allegations in the complaint, believes the complaint to be without merit, and intends to defend the matter vigorously. This litigation also includes *Advance Trust & Life Escrow Services, LTA v. Security Life of Denver* (USDC District of Colorado, No. 1:18-cv-01897) (filed July 26, 2018), a putative class action in which Plaintiff alleges that two specific types of universal life insurance policies only permitted the Company to rely upon the policyholder's expected future mortality experience to establish and increase the cost of insurance, but the Company instead relied upon other, non-disclosed factors not only in the administration of the policies over time, but also in the decision to increase insurance costs beginning in approximately October 2015. Plaintiff alleges a breach of contract and seeks class certification. The Company denies the allegations in the complaint, believes the complaint to be without merit, and intends to defend the lawsuit vigorously.

*Regulatory Matters* - As with many financial services companies, the Company and its affiliates periodically receive informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations in connection with examinations, inquiries, investigations and audits of the products and practices of the Company or the financial services industry. Some of the investigations, examinations, audits and inquiries could result in regulatory action against the Company. The potential outcome of such regulatory action is difficult to predict but

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

could subject the Company to adverse consequences, including, but not limited to, additional payments to beneficiaries, settlement payments, penalties, fines and other financial liability, and changes to the Company's policies and procedures. The potential economic consequences cannot be predicted, but management does not believe that the outcome of any such action will have a material adverse effect on the Company's financial position. It is the practice of the Company and its affiliates to cooperate fully in these matters.

**15. Leases**

No significant change

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

No significant change

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

None

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

None

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

None

**20. Fair Value Measurements**

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of September 30, 2019:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Foreign	\$ —	\$ 18,038	\$ —	\$ —	\$ 18,038
Total Bonds	\$ —	\$ 18,038	\$ —	\$ —	\$ 18,038
Common stock	—	38,347,200	10,907,415	—	49,254,615
Derivatives assets					
Equity contracts	—	38,082,766	145,795,920	—	183,878,686
Foreign exchange contracts	—	391,124	—	—	391,124
Interest rate contracts	—	507,299	—	—	507,299
Total Derivatives	\$ —	\$ 38,981,189	\$ 145,795,920	\$ —	\$ 184,777,109
Separate account assets	1,390,454,920	29,690,481	—	—	1,420,145,401
Total assets at fair value/NAV	<u>\$ 1,390,454,920</u>	<u>\$ 107,036,908</u>	<u>\$ 156,703,335</u>	<u>\$ —</u>	<u>\$ 1,654,195,163</u>
b. Liabilities at fair value					
Deposit type contracts	\$ —	\$ 143,363,190	\$ —	\$ —	\$ 143,363,190
Derivatives liabilities					
Equity contracts	—	12,052,848	—	—	12,052,848
Interest rate contracts	—	191,624	—	—	191,624
Total return swaps	—	—	48,453,297	—	48,453,297
Total Derivatives	\$ —	\$ 12,244,472	\$ 48,453,297	\$ —	\$ 60,697,769
Total liabilities	<u>\$ —</u>	<u>\$ 155,607,662</u>	<u>\$ 48,453,297</u>	<u>\$ —</u>	<u>\$ 204,060,959</u>

There were no transfers between Level 1 and Level 2 during the reporting period of July 1, 2019 to September 30, 2019. The Company's policy is to recognize transfers in and transfers out as of the beginning of the most recent quarterly reporting period.



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(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of July 1, 2019 to September 30, 2019:

Description	Beginning balance at July 1, 2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at September 30, 2019
<b>a. Assets</b>										
Common stock	\$ 11,122,619	\$ —	\$ —	\$ —	\$ (215,204)	\$ —	\$ —	\$ —	\$ —	\$ 10,907,415
Derivatives										
Equity contracts	148,443,681	—	—	(1,439,104)	(3,486,949)	10,692,699	—	(8,414,407)	—	145,795,920
<b>Total Assets</b>	<b>\$ 159,566,300</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ (1,439,104)</b>	<b>\$ (3,702,153)</b>	<b>\$ 10,692,699</b>	<b>\$ —</b>	<b>\$ (8,414,407)</b>	<b>\$ —</b>	<b>\$ 156,703,335</b>
<b>b. Liabilities</b>										
Derivatives										
Total return swaps	\$ (48,814,738)	\$ —	\$ —	\$ 1,217,653	\$ (856,212)	\$ —	\$ —	\$ —	\$ —	\$ (48,453,297)
<b>Total Liabilities</b>	<b>\$ (48,814,738)</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 1,217,653</b>	<b>\$ (856,212)</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ (48,453,297)</b>

There were no transfers in and out of Level 3 during the reporting period of July 1, 2019 to September 30, 2019.

(3) The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument.

Financial assets and liabilities recorded at fair value on the balance sheet are categorized as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.
- Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:
  - Quoted prices for similar assets or liabilities in active markets;
  - Quoted prices for identical or similar assets or liabilities in non-active markets;
  - Inputs other than quoted market prices that are observable; and
  - Inputs that are derived principally from or corroborated by observable market data through correlation or other means.
- Level 3 - Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These valuations, whether derived internally or obtained from a third party, use critical assumptions that are not widely available to estimate market participant expectations in valuing the asset or liability.

(4) Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

Derivatives are carried at fair value, which is determined using the Company's derivative accounting system in conjunction with observable key financial data from third-party sources, such as yield curves, exchange rates, S&P 500 Index prices and London Interbank Offered Rates ("LIBOR") and Overnight Index Swap Rates ("OIS"). For those derivatives that are unable to be valued by the accounting system, the Company typically utilizes values established by third-party brokers. Derivatives which qualify for special hedge accounting treatment are reported in a manner that is consistent with the accounting for the hedged asset or liability.

(5) See Note 20A(1-4) for disclosures on derivative assets and liabilities.

**B. Other Fair Value Disclosures**  
None

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Security Life of Denver Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

**C. Aggregate Fair Value Disclosures**

The following table shows all financial instruments and the level within the fair value or NAV hierarchy in which the fair value measurements fall as of September 30, 2019:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Assets</b>							
Bonds	\$ 10,580,488,531	\$ 9,262,674,518	\$ 380,635,972	\$ 9,760,075,267	\$ 439,777,292	\$ —	\$ —
Preferred stock	38,673,280	34,377,000	—	719,796	37,953,484	—	—
Common stock	49,254,615	49,254,615	—	38,347,200	10,907,415	—	—
Mortgage loans	1,463,277,182	1,377,721,321	—	—	1,463,277,182	—	—
Contract loans	1,001,013,200	1,001,013,200	1,001,013,200	—	—	—	—
Other invested assets	60,274,643	49,756,002	—	60,228,852	45,791	—	—
Cash, cash equivalents and short-term investments	24,596,874	24,597,194	24,596,874	—	—	—	—
<b>Derivatives</b>							
Equity contracts	183,878,686	183,878,686	—	38,082,766	145,795,920	—	—
Foreign exchange contracts	2,381,917	1,733,576	—	2,381,917	—	—	—
Interest rate contracts	547,527	507,299	—	547,527	—	—	—
Separate account assets	1,420,145,401	1,420,145,401	1,390,454,920	29,690,481	—	—	—
<b>Total Assets</b>	<b>\$ 14,824,531,856</b>	<b>\$13,405,658,812</b>	<b>\$ 2,796,700,966</b>	<b>\$ 9,930,073,806</b>	<b>\$ 2,097,757,084</b>	<b>\$ —</b>	<b>\$ —</b>
<b>Liabilities</b>							
Deposit type contracts	\$ 1,021,704,839	\$ 944,875,383	\$ —	\$ 988,422,740	\$ 33,282,099	\$ —	\$ —
<b>Derivatives</b>							
Equity contracts	12,052,848	12,052,848	—	12,052,848	—	—	—
Foreign exchange contracts	(14,028)	860	—	(14,028)	—	—	—
Interest rate contracts	7,304,301	191,624	—	7,304,301	—	—	—
Total return swaps	48,453,297	48,453,297	—	—	48,453,297	—	—
<b>Total Liabilities</b>	<b>\$ 1,089,501,257</b>	<b>\$ 1,005,574,012</b>	<b>\$ —</b>	<b>\$ 1,007,765,861</b>	<b>\$ 81,735,396</b>	<b>\$ —</b>	<b>\$ —</b>

**D. Reasons Not Practicable to Estimate Fair Value**

None

**E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R, *Fair Value***

None

**21. Other Items**

No significant change

**22. Events Subsequent**

**Type I – Recognized Subsequent Events**

The Company is not aware of any events occurring subsequent to September 30, 2019 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2019 through November 13, 2019, the date the statutory financial statements were available to be issued.

**Type II – Nonrecognized Subsequent Events**

The Company is not aware of any events occurring subsequent to September 30, 2019 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2019 through November 13, 2019, the date the statutory financial statements were available to be issued.

**23. Reinsurance**

No significant change

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

**E. Risk Sharing Provisions of the Affordable Care Act ("ACA")**

None

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

**A. Changes in Incurred Losses and Loss Adjustment Expenses of prior years**

Reserves as of December 31, 2018 were \$343,164,181. As of September 30, 2019, \$67,247,417 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$28,334,278 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on stop loss lines of insurance. Therefore, there has been a \$247,582,486 favorable prior-year development since December 31, 2018. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

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**NOTES TO FINANCIAL STATEMENTS**

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As a result of a modified coinsurance reinsurance agreement, the entire claim liability is held by the Company; while only twenty percent of the paid claims impact the Company's financials. After adjusting paid claims for the reinsurance, the favorable development for prior year reserves is \$914,911.

B. Significant Changes in Methodologies and Assumptions  
None

**26. Intercompany Pooling Arrangements**  
None

**27. Structured Settlements**  
None

**28. Health Care Receivables**  
None

**29. Participating Policies**  
No significant change

**30. Premium Deficiency Reserves**  
None

**31. Reserves for Life Contracts and Annuity Contracts**  
No significant change

**32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics**  
No significant change

**33. Premium & Annuity Considerations Deferred and Uncollected**  
No significant change

**34. Separate Accounts**  
No significant change

**35. Loss/Claim Adjustment Expenses**  
No significant change

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY  
**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 [ X ] No [ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
 Changes in ownership of entities, dissolution of entities, mergers and creation of entities during the quarter.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ X ] No [ ]
- 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. .... 0000848338
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]  
 If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 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. .... 12/31/2015
- 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). .... 04/10/2017
- 6.4 By what department or departments?  
 Colorado
- 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
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya America Equities, Inc.	Windsor, CT	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Des Moines, IA	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Advisors, LLC	Windsor, CT	NO	NO	NO	YES

## 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  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
- 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
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes  No
- 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
- 11.2 If yes, give full and complete information relating thereto:  
 Investments in other pledged collateral of \$2,279,029
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....0
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  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 .....   | \$ 59,692,065  | \$ 52,237,741   |
| 14.22 Preferred Stock .....   | \$ 0   | \$ 0  |
| 14.23 Common Stock .....  | \$ 130,114,999   | \$ 133,754,652  |
| 14.24 Short-Term Investments .....  | \$ 0   | \$ 0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ 0   | \$ 0  |
| 14.26 All Other .....   | \$ 135,272,605   | \$ 116,238,061  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 325,079,669   | \$ 302,230,454  |
| 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  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No   
 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 ..... \$ .....265,168,521
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ .....265,202,059
- 16.3 Total payable for securities lending reported on the liability page. .... \$ .....265,202,059

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**GENERAL INTERROGATORIES**

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon .....	One Wall Street New York, NY 10286 .....

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Voya Investment Management LLC .....	A .....
BlackRock Financial Management, Inc. ....	U .....
Hannover Life Reassurance Company of America .....	U .....
Blackstone Alternative Asset Management L.P. ....	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 assets? ..... Yes [  ] No [  ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? ..... Yes [  ] No [  ]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
108934 .....	Voya Investment Management LLC .....	MZJU01BG07J1KULQSB89 .....	SEC .....	DS .....
107105 .....	BlackRock Financial Management, Inc. ....	549300LVXY1VJKE13M84 .....	SEC .....	NO .....
.....	Hannover Life Reassurance Company of America .....	529900K1TE875UAY4J22 .....	not registered .....	DS .....
107580 .....	Blackstone Alternative Asset Management L.P. ....	549300R4EZHU6DUS3S67 .....	SEC .....	NO .....

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

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

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- |   | 1<br>Amount            |
|---|------------------------|
| 1.1 Long-Term Mortgages In Good Standing  |                        |
| 1.11 Farm Mortgages .....   | \$ ..... 0             |
| 1.12 Residential Mortgages .....  | \$ ..... 0             |
| 1.13 Commercial Mortgages .....   | \$ ..... 1,377,721,321 |
| 1.14 Total Mortgages in Good Standing .....   | \$ ..... 1,377,721,321 |
| 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) .....  | \$ ..... 1,377,721,321 |
| 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 .....  | 109.010 %              |
| 2.2 A&H cost containment percent .....  | 0.000 %                |
| 2.3 A&H expense percent excluding cost containment expenses .....   | 18.575 %               |
| 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
.....	0
.....	0





STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,854,692	.0	.0	1,854,692	.0
2. Alaska	AK	L	695,219	.0	.0	695,219	.0
3. Arizona	AZ	L	12,444,731	.0	.0	12,444,731	.0
4. Arkansas	AR	L	1,784,802	.0	.95	1,784,897	.0
5. California	CA	L	138,571,961	1,030	.0	138,572,990	.0
6. Colorado	CO	L	10,716,644	.2	.0	10,716,646	.0
7. Connecticut	CT	L	10,986,410	.0	.0	10,986,410	.0
8. Delaware	DE	L	6,157,677	.0	.0	6,157,677	.0
9. District of Columbia	DC	L	645,773	.0	.0	645,773	.0
10. Florida	FL	L	51,011,283	.0	3,476	51,014,759	.0
11. Georgia	GA	L	13,296,966	.0	479	13,297,445	.0
12. Hawaii	HI	L	12,218,062	.0	.66	12,218,128	.0
13. Idaho	ID	L	3,759,492	.0	.0	3,759,492	.0
14. Illinois	IL	L	31,330,272	.0	.0	31,330,272	.0
15. Indiana	IN	L	5,834,587	.2	.0	5,834,589	.0
16. Iowa	IA	L	5,550,173	.0	.0	5,550,173	.0
17. Kansas	KS	L	2,874,355	.0	.0	2,874,355	465,000,000
18. Kentucky	KY	L	3,384,453	.0	.0	3,384,453	.0
19. Louisiana	LA	L	4,248,564	.0	.0	4,248,564	.0
20. Maine	ME	L	995,433	.0	233	995,666	.0
21. Maryland	MD	L	6,570,734	.0	.0	6,570,734	.0
22. Massachusetts	MA	L	13,238,874	.0	.0	13,238,874	.0
23. Michigan	MI	L	10,341,738	.0	347	10,342,084	.0
24. Minnesota	MN	L	10,661,778	.0	.0	10,661,778	.0
25. Mississippi	MS	L	1,459,462	.0	.22	1,459,485	.0
26. Missouri	MO	L	9,302,732	.3	.0	9,302,735	.0
27. Montana	MT	L	828,651	.0	.0	828,651	.0
28. Nebraska	NE	L	2,064,534	.6	.0	2,064,539	.0
29. Nevada	NV	L	6,063,239	.0	.76	6,063,315	.0
30. New Hampshire	NH	L	856,566	.0	.0	856,566	.0
31. New Jersey	NJ	L	25,100,088	.0	.0	25,100,088	.0
32. New Mexico	NM	L	1,376,616	.0	.0	1,376,616	.0
33. New York	NY	L	21,908,473	.0	261	21,908,734	.0
34. North Carolina	NC	L	9,469,253	1,440	6,794	9,477,487	.0
35. North Dakota	ND	L	1,153,436	.1	.0	1,153,436	.0
36. Ohio	OH	L	16,742,429	.0	.0	16,742,429	.0
37. Oklahoma	OK	L	2,187,023	.0	.0	2,187,023	.0
38. Oregon	OR	L	3,255,230	.0	.0	3,255,230	.0
39. Pennsylvania	PA	L	19,593,215	.0	.0	19,593,215	.0
40. Rhode Island	RI	L	1,191,488	.0	.0	1,191,488	.0
41. South Carolina	SC	L	5,948,332	2,040	341	5,950,713	.0
42. South Dakota	SD	L	639,300	.0	.0	639,300	.0
43. Tennessee	TN	L	6,015,224	.0	.0	6,015,224	.0
44. Texas	TX	L	42,960,169	227	.0	42,960,396	.0
45. Utah	UT	L	6,245,691	.0	.0	6,245,691	.0
46. Vermont	VT	L	141,286	.0	.0	141,286	.0
47. Virginia	VA	L	10,024,348	320	122	10,024,790	.0
48. Washington	WA	L	19,515,926	465	.0	19,516,390	.0
49. West Virginia	WV	L	572,665	.0	.45	572,710	.0
50. Wisconsin	WI	L	4,995,441	.0	.0	4,995,441	.0
51. Wyoming	WY	L	1,652,674	.0	.0	1,652,674	.0
52. American Samoa	AS	N	.0	.0	.0	.0	.0
53. Guam	GU	L	5,455,494	.0	.0	5,455,494	.0
54. Puerto Rico	PR	L	316,463	.0	.0	316,463	.0
55. U.S. Virgin Islands	VI	L	46,918	.0	.0	46,918	.0
56. Northern Mariana Islands	MP	N	.0	.0	.0	.0	.0
57. Canada	CAN	N	634,716	.0	.0	634,716	.0
58. Aggregate Other Aliens	OT	XXX	93,858,834	.0	.0	93,858,834	.0
59. Subtotal	XXX		680,750,588	5,534	12,357	680,768,480	465,000,000
90. Reporting entity contributions for employee benefits plans	XXX		.0	.0	.0	.0	.0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,161,022	.0	.0	1,161,022	.0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		.0	.0	.0	.0	.0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		3,203,344	.0	.0	3,203,344	.0
94. Aggregate or other amounts not allocable by State	XXX		.0	.0	.0	.0	.0
95. Totals (Direct Business)	XXX		685,114,953	5,534	12,357	685,132,845	465,000,000
96. Plus Reinsurance Assumed	XXX		1,504,133,211	.0	708,926,921	2,213,060,132	62,571,874
97. Totals (All Business)	XXX		2,189,248,164	5,534	708,939,278	2,898,192,977	527,571,874
98. Less Reinsurance Ceded	XXX		945,380,758	19,603	553,119,695	1,498,520,056	.0
99. Totals (All Business) less Reinsurance Ceded	XXX		1,243,867,406	(14,069)	155,819,583	1,399,672,920	527,571,874
<b>DETAILS OF WRITE-INS</b>							
58001. ZZZ Other alien	XXX		93,858,834	.0	.0	93,858,834	.0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		.0	.0	.0	.0	.0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		93,858,834	.0	.0	93,858,834	.0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		.0	.0	.0	.0	.0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		.0	.0	.0	.0	.0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....53      R - Registered - Non-domiciled RRGs.....0  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0      Q - Qualified - Qualified or accredited reinsurer.....1  
N - None of the above - Not allowed to write business in the state.....3

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
IIPS OF FLORIDA, LLC				FL
Security Life Assignment Corporation		84-1437826		CO
Security Life of Denver Insurance Company	Insurer	84-0499703	68713	CO
Midwestern United Life Insurance Company	Insurer	35-0838945	66109	IN
Pomona Capital VII, L.P.				DE
Pomona Energy Partners US, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Roaring River IV Holding, LLC		46-3607309		DE
Roaring River IV, LLC	Insurer	80-0955075	15365	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya America Equities, Inc.		84-1251388		CO
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
RiverRoch LLC				DE
Security Life of Denver International Limited	Insurer	98-0138339	15321	AZ
Roaring River II, Inc.	Insurer	27-2278894	14007	AZ
Voya Custom Investments LLC		27-2278894		DE
SLDI Georgia Holdings, Inc.		27-1108872		GA
Voya II Custom Investments LLC		27-1108872		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Voya Financial Products Company, Inc.		26-1956344		DE
Voya Holdings Inc.		02-0488491		CT
Voya Benefits Company, LLC		83-0965809		DE
ILICA LLC		06-1067464		CT
Langhorne I, LLC	Insurer	46-1051195	15364	MO
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
Roaring River, LLC	Insurer	26-3355951	13583	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
200 Connecticut LLC		84-2092098		DE
RiverRoch LLC				DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Plan Services, LLC		04-3516284		DE
Voya Retirement Advisors, LLC		22-1862786		NJ
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, Inc.		06-1465377		CT
Voya International Nominee Holdings, Inc.		06-0952776		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya Furman Selz Investments III LLC		13-4127836		DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Investors II, L.P.		13-4080969		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates II LLC		13-4152008		DE
Pomona Investors II, L.P.		13-4080969		DE
Pomona Holdings Associates II, LLC		13-4080968		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates LLC		20-0554145		DE
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Pomona Voya (US) Holdings Associates V, LLC				DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Voya Pomona Asia Pacific G.P. Limited				CYM
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Pomona Voya Asia Pacific Associates, LLC				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Management LLC		13-4149700		DE
Pomona Capital Asia Limited				HKG
Pomona Europe, Ltd.				GBR
Pomona Europe Advisers Limited				GBR
Voya Realty Group LLC		13-4003969		DE
Voya Investment Management Co. LLC		06-0888148		DE
Voya Investment Management (Bermuda) Holdings Limited				BMU
Voya Investment Management (UK) Limited				GBR
Voya Investment Trust Co.		06-1440627		CT
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
200 Connecticut LLC		84-2092098		DE
RiverRoch LLC				DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Voya Financial Partners, LLC		06-1375177		DE
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Voya Payroll Management, Inc.		52-2197204		DE
Voya Services Company		52-1317217		DE
VFI SLK Global Services Private Limited				IND

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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? (Y/N)	*
4832	VOYA FINANCIAL		84-2092098				200 Connecticut LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	52.410	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-2092098				200 Connecticut LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	11.040	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-2092098				200 Connecticut LLC	DE	NIA	Third Party Shareholders	Ownership	36.550	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15364	46-1051195				Langhorne I, LLC	MO	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	66109	35-0838945				Midwestern United Life Insurance Company	IN	DS	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VII, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Energy Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080968				Pomona Holdings Associates II, LLC	DE	NIA	Pomona Primary Associates II LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona Primary Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	

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**SCHEDULE Y**

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

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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? (Y/N)	*
4832	VOYA FINANCIAL		13-4152008				Pomona Primary Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	N	

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**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? (Y/N)	*
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	33.970	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	22.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	21.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	IN	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	10.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	24.700	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	14007	27-2278894				Roaring River II, Inc.	AZ	IA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	DS	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	DS	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-0499703		0000848338	NYSE	Security Life of Denver Insurance Company	CO	RE	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15321	98-0138339				Security Life of Denver International Limited	AZ	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	36.600	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	49.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						VFI SLK Global Services Private Limited	IND	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1251388		0000921271	NYSE	Voya America Equities, Inc.	CO	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	

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**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? (Y/N)	*
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1956344				Voya Financial Products Company, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UDP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4127836				Voya Furman Selz Investments III LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (Bermuda) Holdings Limited	BMU	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	

Asterisk	Explanation
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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

## 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.

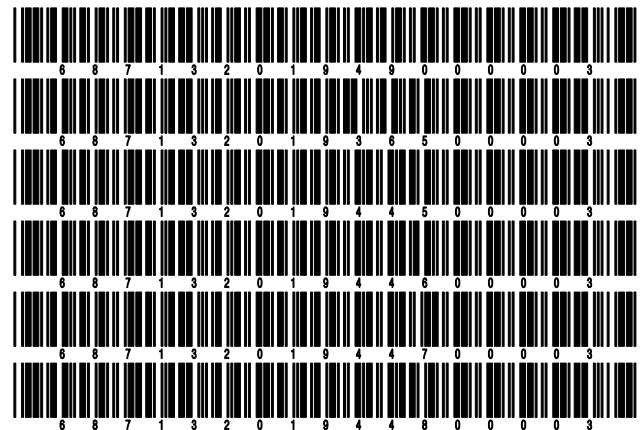
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

- 1.
- 2.
- 3.
- 4.
- 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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
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 SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY  
**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. Miscellaneous assets .....	1,037,804	997,349	40,455	0
2597. Summary of remaining write-ins for Line 25 from overflow page	1,037,804	997,349	40,455	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative payable .....	8,168,278	2,039,041
2505. Liability of pension benefits .....	5,684,604	5,684,604
2506. Unclaimed property .....	5,583,493	5,840,810
2507. Miscellaneous liabilities .....	1,202,978	985,626
2508. Other contingency reserves .....	150,000	400,000
2509. Suspense and clearing account .....	86,667	716,214
2510. Liability of other post-employment benefits .....	(2,253,910)	(2,253,910)
2597. Summary of remaining write-ins for Line 25 from overflow page	18,622,110	13,412,385

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Gains released from IMR .....	(6,415)	267,743	(615,033)
2705. Assumed modified coinsurance reserves .....	(47,949,653)	0	872,734,264
2797. Summary of remaining write-ins for Line 27 from overflow page	(47,956,068)	267,743	872,119,232

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	1,377,523,078	1,231,289,928
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	75,010,960	203,855,644
2.2 Additional investment made after acquisition .....	7,421,822	46,280,075
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	5,032	5,012
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	82,235,822	103,896,226
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	3,749	11,355
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,377,721,321	1,377,523,078
12. Total valuation allowance .....	0	0
13. Subtotal (Line 11 plus Line 12) .....	1,377,721,321	1,377,523,078
14. Deduct total nonadmitted amounts .....	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,377,721,321	1,377,523,078

**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 .....	316,798,751	292,886,950
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	14,616,157	31,689,280
2.2 Additional investment made after acquisition .....	52,678,085	54,734,902
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	4,290,228	(4,953,774)
6. Total gain (loss) on disposals .....	(57,153)	(235,184)
7. Deduct amounts received on disposals .....	11,966,100	55,536,243
8. Deduct amortization of premium and depreciation .....	58,341	73,393
9. Total foreign exchange change in book/adjusted carrying value .....	(224,465)	(125,768)
10. Deduct current year's other than temporary impairment recognized .....	164,464	1,588,018
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	375,912,698	316,798,751
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	375,912,698	316,798,751

**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 .....	8,774,055,288	8,800,356,820
2. Cost of bonds and stocks acquired .....	1,549,691,433	1,172,147,319
3. Accrual of discount .....	8,115,953	16,849,873
4. Unrealized valuation increase (decrease) .....	5,760,134	4,045,293
5. Total gain (loss) on disposals .....	20,304,572	6,937,995
6. Deduct consideration for bonds and stocks disposed of .....	869,451,488	1,211,427,399
7. Deduct amortization of premium .....	6,825,776	14,519,926
8. Total foreign exchange change in book/adjusted carrying value .....	(1,430,548)	(781,303)
9. Deduct current year's other than temporary impairment recognized .....	4,652,410	611,976
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	4,493,626	1,058,592
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	9,480,060,784	8,774,055,288
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	9,480,060,784	8,774,055,288

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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) .....	4,955,869,886	705,921,545	539,624,585	(4,021,939)	4,872,011,058	4,955,869,886	5,118,144,907	4,761,920,581
2. NAIC 2 (a) .....	3,550,344,043	333,916,858	52,285,698	(39,014,394)	3,476,340,490	3,550,344,043	3,792,960,809	3,392,402,992
3. NAIC 3 (a) .....	238,161,298	7,364,674	8,807,710	28,734,338	281,576,461	238,161,298	265,452,600	322,307,039
4. NAIC 4 (a) .....	64,506,731	4,514,704	2,773,172	8,096,277	58,855,580	64,506,731	74,344,540	92,347,767
5. NAIC 5 (a) .....	12,237,624	0	1,061,958	5,689,853	10,830,575	12,237,624	16,865,519	10,289,248
6. NAIC 6 (a) .....	791,916	0	0	113,187	2,371,157	791,916	905,103	2,632,198
7. Total Bonds	8,821,911,498	1,051,717,781	604,553,123	(402,678)	8,701,985,320	8,821,911,498	9,268,673,478	8,581,899,825
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	11,575,000	0	0	0	11,575,000	11,575,000	11,575,000	11,675,000
9. NAIC 2 .....	22,700,000	0	0	0	22,700,000	22,700,000	22,700,000	22,700,000
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	102,000	0	0	0	102,000	102,000	102,000	102,000
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	34,377,000	0	0	0	34,377,000	34,377,000	34,377,000	34,477,000
15. Total Bonds and Preferred Stock	8,856,288,498	1,051,717,781	604,553,123	(402,678)	8,736,362,320	8,856,288,498	9,303,050,478	8,616,376,825

(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 \$ 5,998,960 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Purchase Price	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals					

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	2,824	100,481,068
2. Cost of short-term investments acquired .....	1,248,015,411	1,418,162,283
3. Accrual of discount .....	36	35,677
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	(4,098)
6. Deduct consideration received on disposals .....	1,248,018,271	1,518,671,325
7. Deduct amortization of premium .....	0	781
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	2,824
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	2,824

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	53,862,748
2. Cost Paid/(Consideration Received) on additions	48,294,430
3. Unrealized Valuation increase/(decrease)	60,109,823
4. Total gain (loss) on termination recognized	1,215,165
5. Considerations received/(paid) on terminations	40,330,494
6. Amortization	1,239,853
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8. Total foreign exchange change in Book/Adjusted Carrying Value	1,029,407
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	125,420,932
10. Deduct nonadmitted assets	0
11. Statement value at end of current period (Line 9 minus Line 10)	125,420,932

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
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	244,375 (244,375) (244,375)
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	0
3.24 Section 1, Column 19, prior year	244,375 (244,375) (244,375)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	190,646
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	190,646 190,646
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)	0
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	0

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**

**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.....	125,420,932
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	125,420,932
4.	Part D, Section 1, Column 5.....	186,119,561
5.	Part D, Section 1, Column 6.....	(60,698,629)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	119,011,713
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	119,011,713
10.	Part D, Section 1, Column 8.....	186,824,336
11.	Part D, Section 1, Column 9.....	(67,812,623)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	17,908,712
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	17,908,712
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 .....	39,655,635	60,686,883
2. Cost of cash equivalents acquired .....	434,932,532	833,544,188
3. Accrual of discount .....	44,622	39,550
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	(21)
6. Deduct consideration received on disposals .....	450,035,595	854,614,965
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) .....	24,597,194	39,655,635
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	24,597,194	39,655,635



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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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						
29827	Birmingham	AL		07/26/2019	4.590	4,000,000	.0	6,044,010
29858	Hoover	AL		07/16/2019	5.050	2,058,261	.0	4,591,304
29844	Hayward	CA		05/24/2019	5.100	.0	31,116	6,447,544
29841	Denver	CO		09/25/2019	4.610	2,096,036	.0	6,080,394
29843	Denver	CO		09/25/2019	4.850	646,750	.0	1,472,891
29834	Wilmington	DE		05/10/2019	5.600	.0	142,770	5,191,364
29754	Tampa	FL		08/01/2018	5.050	.0	14,582	4,563,871
29791	Des Plaines	IL		01/25/2019	5.850	.0	68,923	2,902,143
29767	Kansas City	MO		10/17/2018	4.900	.0	130,533	3,513,043
29857	Lincolnton	NC		09/25/2019	3.920	2,500,000	.0	4,000,000
29624	Moorestown	NJ		09/29/2017	5.100	.0	57,744	15,808,824
29873	New York City	NY		08/21/2019	4.750	4,175,276	.0	9,402,772
29715	San Antonio	TX		04/24/2018	5.150	.0	286,107	8,344,828
29816	Houston	TX		03/21/2019	5.350	.0	502,849	13,832,609
29854	Corpus Christi	TX		07/30/2019	4.950	5,253,775	.0	9,437,086
29874	Dallas	TX		09/09/2019	4.492	4,182,271	.0	9,446,528
29881	Dallas	TX		09/09/2019	4.492	3,071,356	.0	6,511,451
29231	SEATTLE	WA		12/22/2016	5.000	.0	49,889	36,912,000
0599999. Mortgages in good standing - Commercial mortgages-all other						27,983,725	1,284,513	154,502,660
0899999. Total Mortgages in good standing						27,983,725	1,284,513	154,502,660
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						27,983,725	1,284,513	154,502,660

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	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					
29461	MIAMI BEACH	FL		07/14/2016	08/15/2019	2,133,333	.0	.0	.0	.0	.0	.0	2,133,333	2,133,333	.0	.0	.0
29465	WINTER HAVEN	FL		09/09/2016	08/29/2019	1,317,848	.0	.0	.0	.0	.0	.0	1,306,839	1,308,435	.0	.0	.0
29466	CLEARWATER	FL		09/09/2016	08/29/2019	1,404,264	.0	.0	.0	.0	.0	.0	1,392,534	1,394,234	.0	.0	.0
29467	VALRICO	FL		09/09/2016	08/29/2019	194,437	.0	.0	.0	.0	.0	.0	192,812	193,048	.0	.0	.0
2946102	MIAMI BEACH	FL		06/09/2017	08/15/2019	183,267	.0	.0	.0	.0	.0	.0	234,796	234,796	.0	.0	.0
27416	WICHITA	KS		08/05/2004	08/29/2019	308,357	.0	.0	.0	.0	.0	.0	69,694	104,288	.0	.0	.0
27431	WILSONVILLE	OR		08/02/2004	08/14/2019	2,795,907	.0	.0	.0	.0	.0	.0	2,719,714	2,730,773	.0	.0	.0
26792	SOUTH STRABANE	PA		08/05/1999	09/18/2019	638,440	.0	.0	.0	.0	.0	.0	72,625	216,592	.0	.0	.0
29154	CAMP HILL	PA		02/02/2015	09/06/2019	142,770	.0	.0	.0	.0	.0	.0	137,303	138,684	.0	.0	.0
2679202	SOUTH STRABANE	PA		11/07/2002	09/18/2019	24,102	.0	.0	.0	.0	.0	.0	2,747	8,188	.0	.0	.0
0199999. Mortgages closed by repayment							9,142,723	0	0	0	0	0	8,262,397	8,462,372	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		5,233,427	.0	.0	.0	.0	.0	.0	.0	58,558	.0	.0	.0
29827	Birmingham	AL		07/26/2019		.0	.0	.0	.0	.0	.0	.0	.0	5,182	.0	.0	.0
29170	FT SMITH	AR		04/29/2015		763,633	.0	.0	.0	.0	.0	.0	.0	6,638	.0	.0	.0
29171	HOT SPRINGS	AR		04/29/2015		977,001	.0	.0	.0	.0	.0	.0	.0	8,493	.0	.0	.0
27218	MESA	AZ		03/27/2003		886,494	.0	.0	.0	.0	.0	.0	.0	5,540	.0	.0	.0
27219	MESA	AZ		03/27/2003		1,014,553	.0	.0	.0	.0	.0	.0	.0	6,554	.0	.0	.0
27308	MESA	AZ		09/19/2003		837,284	.0	.0	.0	.0	.0	.0	.0	5,445	.0	.0	.0
28926	PHOENIX	AZ		04/01/2014		1,307,524	.0	.0	.0	.0	.0	.0	.0	15,344	.0	.0	.0
28966	TUCSON	AZ		11/26/2013		1,999,240	.0	.0	.0	.0	.0	.0	.0	8,051	.0	.0	.0
29142	TEMPE	AZ		01/15/2015		1,789,536	.0	.0	.0	.0	.0	.0	.0	13,322	.0	.0	.0

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**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
29144	YUMA	AZ		01/15/2015		501,827	0	0	0	0	0	0	0	3,736	0	0	0
29330	GLENDALE	AZ		01/06/2016		1,537,016	0	0	0	0	0	0	0	7,318	0	0	0
29331	CHANDLER	AZ		01/06/2016		1,919,504	0	0	0	0	0	0	0	9,139	0	0	0
29332	PHOENIX	AZ		01/06/2016		1,715,645	0	0	0	0	0	0	0	8,169	0	0	0
29333	GILBERT	AZ		01/06/2016		1,627,845	0	0	0	0	0	0	0	7,751	0	0	0
29334	PHOENIX	AZ		01/06/2016		1,778,216	0	0	0	0	0	0	0	8,467	0	0	0
29463	MESA	AZ		11/01/2016		651,637	0	0	0	0	0	0	0	6,228	0	0	0
29548	Glendale	AZ		06/29/2017		2,419,680	0	0	0	0	0	0	0	15,027	0	0	0
29549	Glendale	AZ		06/29/2017		2,419,680	0	0	0	0	0	0	0	15,027	0	0	0
26976	SACRAMENTO	CA		04/23/2001		785,831	0	0	0	0	0	0	0	77,743	0	0	0
27798	SAN FRANCISCO	CA		11/16/2005		2,136,648	0	0	0	0	0	0	0	54,959	0	0	0
27819	LOS ANGELES	CA		11/18/2005		1,650,831	0	0	0	0	0	0	0	50,926	0	0	0
28033	LOS ANGELES	CA		02/02/2007		1,905,716	0	0	0	0	0	0	0	55,357	0	0	0
28887	LOS ANGELES	CA		05/30/2013		2,243,249	0	0	0	0	0	0	0	13,424	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,723,243	0	0	0	0	0	0	0	39,560	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		3,101,838	0	0	0	0	0	0	0	71,207	0	0	0
28967	IRVINE	CA		11/07/2013		4,554,433	0	0	0	0	0	0	0	25,543	0	0	0
28973	SAN FRANCISCO	CA		11/26/2013		4,199,700	0	0	0	0	0	0	0	17,152	0	0	0
28977	SAN JOSE	CA		11/26/2013		6,051,841	0	0	0	0	0	0	0	193,526	0	0	0
28982	LOS ALTOS	CA		12/30/2013		17,593,476	0	0	0	0	0	0	0	99,104	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		7,555,847	0	0	0	0	0	0	0	73,272	0	0	0
28993	CULVER CITY	CA		05/09/2014		3,293,994	0	0	0	0	0	0	0	16,352	0	0	0
28994	SANTA CLARA	CA		02/07/2014		13,770,593	0	0	0	0	0	0	0	71,700	0	0	0
29006	PASADENA	CA		02/25/2014		15,183,520	0	0	0	0	0	0	0	80,156	0	0	0
29007	SAN DIEGO	CA		05/09/2014		2,211,866	0	0	0	0	0	0	0	24,370	0	0	0
29022	RIVERSIDE	CA		05/01/2014		6,337,641	0	0	0	0	0	0	0	42,371	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		5,833,518	0	0	0	0	0	0	0	115,601	0	0	0
29049	TORRANCE	CA		08/06/2014		9,409,528	0	0	0	0	0	0	0	72,841	0	0	0
29068	SACRAMENTO	CA		07/30/2014		21,717,214	0	0	0	0	0	0	0	163,751	0	0	0
29070	TORRANCE	CA		08/06/2014		886,473	0	0	0	0	0	0	0	6,862	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		5,527,024	0	0	0	0	0	0	0	31,195	0	0	0
29100	BESADA	CA		10/14/2014		2,821,820	0	0	0	0	0	0	0	21,535	0	0	0
29112	SANTA MONICA	CA		11/05/2014		7,339,776	0	0	0	0	0	0	0	81,271	0	0	0
29132	SACRAMENTO	CA		12/18/2014		4,157,441	0	0	0	0	0	0	0	24,140	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		964,502	0	0	0	0	0	0	0	36,864	0	0	0
29140	SANTEE	CA		01/15/2015		2,537,542	0	0	0	0	0	0	0	18,890	0	0	0
29141	SAN JOSE	CA		01/15/2015		2,206,147	0	0	0	0	0	0	0	16,423	0	0	0
29146	SYLMAR	CA		01/15/2015		2,547,011	0	0	0	0	0	0	0	18,960	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		1,395,287	0	0	0	0	0	0	0	7,841	0	0	0
29205	LOS ANGELES	CA		05/01/2015		637,163	0	0	0	0	0	0	0	4,824	0	0	0
29206	LOS ANGELES	CA		04/23/2015		1,207,405	0	0	0	0	0	0	0	8,726	0	0	0
29216	PACOMA	CA		04/29/2015		1,367,891	0	0	0	0	0	0	0	10,178	0	0	0
29217	SYLMAR	CA		04/29/2015		6,894,173	0	0	0	0	0	0	0	51,298	0	0	0
29224	CHATSWORTH	CA		07/01/2015		10,989,390	0	0	0	0	0	0	0	81,292	0	0	0
29239	LOS ANGELES	CA		07/01/2015		4,322,692	0	0	0	0	0	0	0	22,403	0	0	0
29241	SAN JOSE	CA		08/03/2015		3,750,536	0	0	0	0	0	0	0	20,863	0	0	0
29247	LONG BEACH	CA		08/27/2015		7,479,115	0	0	0	0	0	0	0	43,304	0	0	0
29262	LA HABRA	CA		12/15/2015		7,276,402	0	0	0	0	0	0	0	38,276	0	0	0
29321	ROSEVILLE	CA		01/05/2016		3,732,258	0	0	0	0	0	0	0	25,788	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		2,720,768	0	0	0	0	0	0	0	27,590	0	0	0
29383	LOS ANGELES	CA		04/14/2016		3,111,774	0	19	0	0	19	0	0	12,599	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		7,988,182	0	0	0	0	0	0	0	55,271	0	0	0
29460	ALHAMBRA	CA		08/04/2016		4,438,715	0	0	0	0	0	0	0	31,069	0	0	0
29550	ENCINITAS	CA		02/07/2017		7,276,685	0	0	0	0	0	0	0	34,011	0	0	0
29603	Garden Grove	CA		06/29/2017		2,978,724	0	0	0	0	0	0	0	18,137	0	0	0
29630	Rialto	CA		11/01/2017		6,129,392	0	0	0	0	0	0	0	41,079	0	0	0
29631	Rancho Cucamonga	CA		11/01/2017		6,032,100	0	0	0	0	0	0	0	40,427	0	0	0
29671	Roseville	CA		01/31/2018		17,919,474	0	0	0	0	0	0	0	118,546	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		18,604,918	0	0	0	0	0	0	0	123,081	0	0	0
29710	North Hollywood	CA		04/06/2018		2,972,233	0	0	0	0	0	0	0	12,405	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)					
29716	PLACENTIA	CA		05/01/2018		3,355,588	0	0	0	0	0	0	19,808	0	0	0
29733	HUNTINGTON BEACH	CA		08/17/2018		6,729,067	0	0	0	0	0	0	29,335	0	0	0
29795	Long Beach	CA		12/14/2018		1,000,000	0	0	0	0	0	0	5,316	0	0	0
29826	Eastvale	CA		04/26/2019		0	0	0	0	0	0	0	28,831	0	0	0
2779802	SAN FRANCISCO	CA		12/01/2006		1,361,147	0	0	0	0	0	0	34,464	0	0	0
2779803	SAN FRANCISCO	CA		06/15/2007		1,392,277	0	0	0	0	0	0	35,033	0	0	0
10201155	CARSON	CA		03/18/2002		544,134	0	0	0	0	0	0	43,756	0	0	0
28918	DENVER	CO		08/20/2013		14,753,787	0	0	0	0	0	0	122,523	0	0	0
28989	FORT COLLINS	CO		12/27/2013		8,401,637	0	0	0	0	0	0	46,530	0	0	0
29081	PARKER	CO		07/29/2014		11,487,510	0	0	0	0	0	0	276,556	0	0	0
29093	BOULDER	CO		12/24/2014		15,000,001	0	0	0	0	0	0	75,264	0	0	0
29117	LITTLETON	CO		05/01/2015		2,735,446	0	0	0	0	0	0	20,377	0	0	0
29662	Lakewood	CO		03/01/2018		21,604,570	0	0	0	0	0	0	102,332	0	0	0
29708	Denver	CO		06/28/2018		2,475,699	0	0	0	0	0	0	15,080	0	0	0
2909302	BOULDER	CO		11/23/2015		5,000,000	0	0	0	0	0	0	15,904	0	0	0
27159	GRANBY	CT		12/03/2002		2,901,333	0	0	0	0	0	0	59,748	0	0	0
27169	BLOOMFIELD	CT		12/16/2002		1,621,332	0	0	0	0	0	0	33,389	0	0	0
27818	DANBURY	CT		01/06/2006		3,297,899	0	0	0	0	0	0	48,557	0	0	0
29045	VERNON	CT		07/15/2014		5,993,292	0	0	0	0	0	0	69,215	0	0	0
29050	VERNON	CT		07/15/2014		1,324,833	0	0	0	0	0	0	15,300	0	0	0
29051	VERNON	CT		07/15/2014		1,766,444	0	0	0	0	0	0	20,400	0	0	0
29080	GREENWICH	CT		10/10/2014		8,780,729	0	0	0	0	0	0	49,020	0	0	0
29413	STAMFORD	CT		07/20/2016		7,141,671	0	0	0	0	0	0	36,839	0	0	0
29115	WASHINGTON	DC		10/31/2014		2,309,216	0	0	0	0	0	0	12,986	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,775,095	0	0	0	0	0	0	27,699	0	0	0
29359	NEWARK	DE		01/11/2016		500,000	0	0	0	0	0	0	2,275	0	0	0
26606	FT MYERS	FL		06/26/1998		2,456,824	0	0	0	0	0	0	120,333	0	0	0
26883	TAVERNIER	FL		07/10/2000		910,722	0	0	0	0	0	0	188,432	0	0	0
27433	TEQUESTA	FL		11/19/2004		585,420	0	0	0	0	0	0	160,467	0	0	0
27761	ATLANTIC BEACH	FL		10/04/2005		433,378	0	0	0	0	0	0	55,541	0	0	0
28921	ORLANDO	FL		07/30/2013		4,236,842	0	0	0	0	0	0	35,034	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		2,118,421	0	0	0	0	0	0	17,517	0	0	0
28927	BRADENTON	FL		04/01/2014		1,394,692	0	0	0	0	0	0	16,366	0	0	0
29035	TAMPA	FL		05/01/2014		4,247,910	0	0	0	0	0	0	47,793	0	0	0
29083	NAPLES	FL		08/28/2014		3,257,095	0	0	0	0	0	0	57,529	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		529,154	0	0	0	0	0	0	5,839	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		309,933	0	0	0	0	0	0	3,420	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		574,510	0	0	0	0	0	0	6,339	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		438,442	0	0	0	0	0	0	4,838	0	0	0
29179	ORANGE PARK	FL		03/30/2015		282,720	0	0	0	0	0	0	3,120	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,269,970	0	0	0	0	0	0	14,013	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		793,731	0	0	0	0	0	0	8,758	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		781,636	0	0	0	0	0	0	8,625	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		287,255	0	0	0	0	0	0	3,170	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		695,460	0	0	0	0	0	0	7,674	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		574,510	0	0	0	0	0	0	6,339	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		740,816	0	0	0	0	0	0	8,175	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		438,442	0	0	0	0	0	0	4,838	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		427,859	0	0	0	0	0	0	4,721	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		683,970	0	0	0	0	0	0	7,547	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		387,039	0	0	0	0	0	0	4,271	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		356,650	0	0	0	0	0	0	3,935	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		592,955	0	0	0	0	0	0	6,543	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		541,249	0	0	0	0	0	0	5,972	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		632,717	0	0	0	0	0	0	6,982	0	0	0
29212	MIAMI	FL		05/08/2015		878,465	0	0	0	0	0	0	9,592	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		678,702	0	0	0	0	0	0	4,695	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		2,986,288	0	0	0	0	0	0	20,659	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		2,171,846	0	0	0	0	0	0	15,024	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		746,572	0	0	0	0	0	0	5,165	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)					
29289	ST. AUGUSTINE	FL		01/12/2016		1,656,032	0	0	0	0	0	0	11,456	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		868,738	0	0	0	0	0	0	6,010	0	0	0
29291	YULEE	FL		01/12/2016		1,075,064	0	0	0	0	0	0	7,437	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		719,424	0	0	0	0	0	0	4,977	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		610,832	0	0	0	0	0	0	4,226	0	0	0
29294	ORANGE PARK	FL		01/12/2016		380,073	0	0	0	0	0	0	2,629	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		855,164	0	0	0	0	0	0	5,916	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		689,561	0	0	0	0	0	0	4,770	0	0	0
29297	ST. AUGUSTINE	FL		01/12/2016		2,769,104	0	0	0	0	0	0	19,156	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		2,185,420	0	0	0	0	0	0	15,118	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		746,572	0	0	0	0	0	0	5,165	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		936,609	0	0	0	0	0	0	6,479	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		787,294	0	0	0	0	0	0	5,446	0	0	0
29302	JACKSONVILLE	FL		01/12/2016		1,058,775	0	0	0	0	0	0	7,324	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		841,590	0	0	0	0	0	0	5,822	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		434,369	0	0	0	0	0	0	3,005	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		1,370,978	0	0	0	0	0	0	9,484	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		3,027,010	0	0	0	0	0	0	20,940	0	0	0
29307	JACKSONVILLE	FL		01/12/2016		1,465,996	0	0	0	0	0	0	10,142	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		1,411,700	0	0	0	0	0	0	9,766	0	0	0
29309	CALLAHAN	FL		01/12/2016		502,239	0	0	0	0	0	0	3,474	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		1,180,941	0	0	0	0	0	0	8,170	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		963,757	0	0	0	0	0	0	6,667	0	0	0
29417	MELBOURNE	FL		06/09/2016		207,337	0	0	0	0	0	0	1,481	0	0	0
29418	MELBOURNE	FL		06/09/2016		197,618	0	0	0	0	0	0	1,412	0	0	0
29421	MELBOURNE	FL		06/09/2016		311,005	0	0	0	0	0	0	2,222	0	0	0
29428	MELBOURNE	FL		06/09/2016		288,327	0	0	0	0	0	0	2,050	0	0	0
29438	MELBOURNE	FL		06/09/2016		314,244	0	0	0	0	0	0	2,245	0	0	0
29441	MELBOURNE	FL		06/09/2016		732,157	0	0	0	0	0	0	5,230	0	0	0
29443	MELBOURNE	FL		06/09/2016		236,493	0	0	0	0	0	0	1,689	0	0	0
29634	Daytona Beach	FL		11/02/2017		2,932,494	0	0	0	0	0	0	17,728	0	0	0
29790	Tampa	FL		02/28/2019		0	0	0	0	0	0	0	3,752	0	0	0
29801	PalM Bay	FL		03/15/2019		0	0	0	0	0	0	0	16,105	0	0	0
29803	Daytona Beach	FL		01/30/2019		0	0	0	0	0	0	0	17,736	0	0	0
29804	Orlando	FL		01/30/2019		0	0	0	0	0	0	0	13,082	0	0	0
29897	ATLANTA	GA		12/12/2013		7,717,514	0	0	0	0	0	0	45,090	0	0	0
29135	DULUTH	GA		12/23/2014		2,400,039	0	0	0	0	0	0	91,730	0	0	0
29687	Canton	GA		04/13/2018		536,998	0	0	0	0	0	0	2,486	0	0	0
29692	Stone Mountain	GA		04/13/2018		391,359	0	0	0	0	0	0	1,812	0	0	0
29107	BOISE	ID		10/29/2014		9,770,451	0	0	0	0	0	0	56,228	0	0	0
29018	CHICAGO	IL		06/02/2014		13,141,775	0	0	0	0	0	0	150,837	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		4,185,519	0	0	0	0	0	0	25,331	0	0	0
29047	LISLE	IL		06/19/2014		7,589,309	0	0	0	0	0	0	58,938	0	0	0
29052	LISLE	IL		06/19/2014		4,147,646	0	0	0	0	0	0	32,210	0	0	0
29053	LISLE	IL		06/19/2014		3,476,962	0	0	0	0	0	0	27,002	0	0	0
29054	LISLE	IL		06/19/2014		5,965,550	0	0	0	0	0	0	46,328	0	0	0
29057	MELROSE	IL		07/09/2014		9,477,941	0	0	0	0	0	0	64,438	0	0	0
29078	CHICAGO	IL		09/08/2014		11,969,914	0	0	0	0	0	0	136,184	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,916,981	0	0	0	0	0	0	9,553	0	0	0
27548	WICHITA	KS		03/31/2005		625,973	0	0	0	0	0	0	117,081	0	0	0
28532	LEAWOOD	KS		01/17/2012		4,414,183	0	0	0	0	0	0	26,095	0	0	0
28787	LEAWOOD	KS		10/25/2012		2,184,866	0	0	0	0	0	0	13,532	0	0	0
29118	WICHITA	KS		11/18/2014		2,128,513	0	0	0	0	0	0	39,583	0	0	0
29143	DENNIS	MA		01/15/2015		738,538	0	0	0	0	0	0	5,498	0	0	0
29172	NEWTON	MA		06/01/2015		8,713,874	0	0	0	0	0	0	99,755	0	0	0
27239	ELKRIE	MD		05/07/2003		5,807,454	0	0	0	0	0	0	50,604	0	0	0
27502	COLLEGE PARK	MD		03/15/2005		1,111,831	0	0	0	0	0	0	37,798	0	0	0
29125	GREENBELT	MD		01/16/2015		2,688,559	0	0	0	0	0	0	28,491	0	0	0
29219	GAITHERSBURG	MD		05/20/2015		6,375,526	0	0	0	0	0	0	48,832	0	0	0
29376	BOWIE	MD		03/21/2016		1,878,263	0	0	0	0	0	0	12,469	0	0	0

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)					
28984	ANN ARBOR	MI		12/18/2013		12,088,063	0	0	0	0	0	0	57,261	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		3,308,553	0	0	0	0	0	0	20,023	0	0	0
26857	APPLE VALLEY	MN		03/30/2000		1,274,387	0	0	0	0	0	0	238,123	0	0	0
27331	SHOREWOOD	MN		11/04/2003		2,231,365	0	0	0	0	0	0	99,949	0	0	0
29099	WINNETONKA	MN		11/03/2014		5,744,591	0	0	0	0	0	0	31,673	0	0	0
29106	MAPLEWOOD	MN		09/24/2014		1,382,808	0	0	0	0	0	0	7,828	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		3,813,142	0	0	0	0	0	0	26,932	0	0	0
29705	Saint Paul	MN		04/20/2018		2,962,366	0	0	0	0	0	0	16,828	0	0	0
2685702	APPLE VALLEY	MN		10/27/2000		1,410,894	0	0	0	0	0	0	263,542	0	0	0
2721703	KANSAS CITY	MO		07/27/2011		11,358,113	0	0	0	0	0	0	306,365	0	0	0
28924	CEDAR POINT	NC		04/01/2014		561,431	0	0	0	0	0	0	4,468	0	0	0
28925	NEWPORT	NC		04/01/2014		1,555,439	0	0	0	0	0	0	12,380	0	0	0
28969	CHARLOTTE	NC		10/18/2013		15,384,746	0	0	0	0	0	0	150,004	0	0	0
28974	RALEIGH	NC		11/25/2013		2,371,935	0	0	0	0	0	0	11,901	0	0	0
29002	CHARLOTTE	NC		03/06/2014		5,898,601	0	0	0	0	0	0	67,652	0	0	0
29259	ASHEVILLE	NC		10/28/2015		2,690,499	0	0	0	0	0	0	27,573	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,122,476	0	0	0	0	0	0	5,772	0	0	0
29455	CHARLOTTE	NC		07/06/2016		295,619	0	0	0	0	0	0	557	0	0	0
29619	Wilmington	NC		10/05/2017		11,774,235	0	0	0	0	0	0	54,637	0	0	0
2900202	CHARLOTTE	NC		09/26/2018		4,388,981	0	0	0	0	0	0	49,782	0	0	0
26834	LINCOLN	NE		02/01/2000		802,181	0	(852)	0	0	(852)	0	171,462	0	0	0
29001	ELKHORN	NE		02/21/2014		4,935,546	0	0	0	0	0	0	65,768	0	0	0
26805	PENNSAUKEN	NJ		09/13/1999		105,203	0	0	0	0	0	0	32,063	0	0	0
26806	HAINESPORT	NJ		09/13/1999		178,495	0	0	0	0	0	0	54,400	0	0	0
26833	BURLINGTON	NJ		01/26/2000		269,748	0	0	0	0	0	0	57,981	0	0	0
27410	MILLBURN	NJ		06/07/2004		788,745	0	0	0	0	0	0	31,028	0	0	0
29043	BURLINGTON	NJ		07/01/2014		8,461,280	0	0	0	0	0	0	46,281	0	0	0
29120	KINNELON	NJ		12/15/2014		1,277,350	0	0	0	0	0	0	7,287	0	0	0
29131	WYCKOFF	NJ		12/15/2014		959,673	0	0	0	0	0	0	5,475	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,417,445	0	0	0	0	0	0	13,792	0	0	0
29134	POIMPTON LAKES	NJ		12/15/2014		2,283,511	0	0	0	0	0	0	13,028	0	0	0
29497	SUMMIT	NJ		02/15/2017		5,344,929	0	0	0	0	0	0	38,360	0	0	0
29658	New Milford	NJ		12/14/2017		13,369,939	0	0	0	0	0	0	65,317	0	0	0
29688	Lyndhurst	NJ		04/13/2018		773,633	0	0	0	0	0	0	3,581	0	0	0
29690	Lyndhurst	NJ		04/13/2018		145,624	0	0	0	0	0	0	674	0	0	0
29033	LAS VEGAS	NV		06/05/2014		6,046,264	0	0	0	0	0	0	49,464	0	0	0
29676	Las Vegas	NV		01/31/2018		16,890,309	0	0	0	0	0	0	112,032	0	0	0
26993	HERKIMER	NY		05/31/2001		4,095,151	0	0	0	0	0	0	211,680	0	0	0
28981	RIVERHEAD	NY		02/19/2014		4,848,091	0	0	0	0	0	0	38,880	0	0	0
29003	NEW YORK	NY		05/12/2014		15,926,422	0	0	0	0	0	0	82,748	0	0	0
29014	NEW YORK	NY		05/08/2014		7,549,424	0	0	0	0	0	0	39,224	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		28,701,568	0	0	0	0	0	0	164,330	0	0	0
26490	CINCINNATI	OH		06/04/1997		1,614,850	0	0	0	0	0	0	39,259	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,086,837	0	0	0	0	0	0	14,550	0	0	0
28943	COLUMBUS	OH		10/18/2013		8,391,823	0	0	0	0	0	0	45,947	0	0	0
28995	BEACHWOOD	OH		02/20/2014		3,960,759	0	0	0	0	0	0	32,076	0	0	0
29244	MAYFIELD HEIGHTS	OH		12/01/2015		9,624,989	0	0	0	0	0	0	51,967	0	0	0
29820	Cincinnati	OH		03/28/2019		0	0	0	0	0	0	0	15,634	0	0	0
2649002	CINCINNATI	OH		07/21/2005		6,476,490	0	0	0	0	0	0	148,515	0	0	0
28919	EUGENE	OR		08/13/2013		4,843,653	0	0	0	0	0	0	71,998	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		6,595,442	0	0	0	0	0	0	223,389	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		3,643,556	0	0	0	0	0	0	96,496	0	0	0
28900	HORSHAM	PA		06/28/2013		815,634	0	0	0	0	0	0	14,677	0	0	0
28978	SOUTH PARK	PA		05/01/2014		1,274,950	0	0	0	0	0	0	9,465	0	0	0
28980	MONROEVILLE	PA		03/14/2014		1,268,250	0	0	0	0	0	0	9,564	0	0	0
29046	ALLENTOWN	PA		09/11/2014		13,134,540	0	0	0	0	0	0	98,922	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		376,302	0	0	0	0	0	0	11,753	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		544,542	0	0	0	0	0	0	17,008	0	0	0
29151	LANCASTER	PA		02/02/2015		287,754	0	0	0	0	0	0	8,988	0	0	0
29152	LANCASTER	PA		02/02/2015		336,452	0	0	0	0	0	0	10,509	0	0	0

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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
29153	CAMP HILL	PA		02/02/2015		370,762	0	0	0	0	0	0	0	11,580	0	0	0
29156	CAMP HILL	PA		02/02/2015		139,453	0	0	0	0	0	0	0	4,356	0	0	0
29265	LEVITTOWN	PA		09/11/2015		7,050,075	0	0	0	0	0	0	0	38,618	0	0	0
29415	FOLCROFT	PA		06/09/2016		1,404,057	0	0	0	0	0	0	0	10,029	0	0	0
29416	SHARON HILL	PA		06/09/2016		1,101,475	0	0	0	0	0	0	0	7,868	0	0	0
29419	SHARON HILL	PA		06/09/2016		709,480	0	0	0	0	0	0	0	5,068	0	0	0
29420	CHADDS FORD	PA		06/09/2016		894,139	0	0	0	0	0	0	0	6,387	0	0	0
29422	CHADDS FORD	PA		06/09/2016		456,140	0	0	0	0	0	0	0	3,258	0	0	0
29423	FOLCROFT	PA		06/09/2016		920,056	0	0	0	0	0	0	0	6,572	0	0	0
29424	FOLCROFT	PA		06/09/2016		395,235	0	0	0	0	0	0	0	2,823	0	0	0
29425	CHADDS FORD	PA		06/09/2016		589,613	0	0	0	0	0	0	0	4,212	0	0	0
29426	FOLCROFT	PA		06/09/2016		349,880	0	0	0	0	0	0	0	2,499	0	0	0
29427	CHADDS FORD	PA		06/09/2016		576,655	0	0	0	0	0	0	0	4,119	0	0	0
29429	SHARON HILL	PA		06/09/2016		427,631	0	0	0	0	0	0	0	3,055	0	0	0
29430	FOLCROFT	PA		06/09/2016		460,028	0	0	0	0	0	0	0	3,286	0	0	0
29431	SHARON HILL	PA		06/09/2016		408,194	0	0	0	0	0	0	0	2,916	0	0	0
29432	MEDIA	PA		06/09/2016		249,452	0	0	0	0	0	0	0	1,782	0	0	0
29433	CHADDS FORD	PA		06/09/2016		408,194	0	0	0	0	0	0	0	2,916	0	0	0
29434	FOLCROFT	PA		06/09/2016		80,991	0	0	0	0	0	0	0	579	0	0	0
29435	SHARON HILL	PA		06/09/2016		294,807	0	0	0	0	0	0	0	2,106	0	0	0
29436	SHARON HILL	PA		06/09/2016		738,636	0	0	0	0	0	0	0	5,276	0	0	0
29437	SHARON HILL	PA		06/09/2016		1,509,669	0	0	0	0	0	0	0	10,784	0	0	0
29439	SHARON HILL	PA		06/09/2016		330,443	0	0	0	0	0	0	0	2,360	0	0	0
29440	CHADDS FORD	PA		06/09/2016		651,166	0	0	0	0	0	0	0	4,651	0	0	0
29442	SHARON HILL	PA		06/09/2016		758,074	0	0	0	0	0	0	0	5,415	0	0	0
29444	CHADDS FORD	PA		06/09/2016		1,723,485	0	0	0	0	0	0	0	12,311	0	0	0
29445	CHADDS FORD	PA		06/09/2016		1,065,191	0	0	0	0	0	0	0	7,609	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		3,745,253	0	0	0	0	0	0	0	36,801	0	0	0
29560	New Kensington	PA		05/30/2017		1,000,000	0	0	0	0	0	0	0	535,651	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		643,921	0	0	0	0	0	0	0	21,511	0	0	0
50002390	GOSHEN	PA		08/22/2003		408,059	0	0	0	0	0	0	0	29,979	0	0	0
27613	NORTH PROVIDENCE	RI		08/30/2005		1,508,408	0	0	0	0	0	0	0	70,887	0	0	0
29689	Rock Hill	SC		02/21/2018		1,951,606	0	0	0	0	0	0	0	16,830	0	0	0
29691	Myrtle Beach	SC		04/13/2018		928,372	0	0	0	0	0	0	0	4,298	0	0	0
29695	Myrtle Beach	SC		04/13/2018		99,667	0	0	0	0	0	0	0	461	0	0	0
29697	Greenville	SC		04/13/2018		955,671	0	0	0	0	0	0	0	4,424	0	0	0
29836	Lake Wylie	SC		06/25/2019		0	0	0	0	0	0	0	0	27,766	0	0	0
26948	DALLAS	TX		01/30/2001		634,975	0	0	0	0	0	0	0	47,201	0	0	0
27099	FRIENDSWOOD	TX		05/16/2002		3,941,023	0	0	0	0	0	0	0	88,653	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		4,234,834	0	0	0	0	0	0	0	23,638	0	0	0
29056	DALLAS	TX		06/13/2014		3,086,971	0	0	0	0	0	0	0	20,007	0	0	0
29058	ARLINGTON	TX		06/13/2014		3,086,971	0	0	0	0	0	0	0	20,007	0	0	0
29059	RICHARDSON	TX		06/13/2014		7,183,832	0	0	0	0	0	0	0	50,948	0	0	0
29060	HOUSTON	TX		06/13/2014		4,676,393	0	0	0	0	0	0	0	30,308	0	0	0
29108	SPRING	TX		10/30/2014		19,870,229	0	1,176	0	0	1,176	0	0	0	0	0	0
29130	HOUSTON	TX		12/09/2014		1,475,403	0	0	0	0	0	0	0	6,997	0	0	0
29145	WESLACO	TX		01/15/2015		473,422	0	0	0	0	0	0	0	3,524	0	0	0
29166	LUFKIN	TX		04/29/2015		1,179,139	0	0	0	0	0	0	0	10,250	0	0	0
29169	WACO	TX		04/29/2015		505,345	0	0	0	0	0	0	0	4,393	0	0	0
29261	SOCORRO	TX		09/10/2015		2,557,805	0	0	0	0	0	0	0	54,562	0	0	0
29448	HOUSTON	TX		07/13/2016		1,850,018	0	0	0	0	0	0	0	9,268	0	0	0
29501	SAN ANTONIO	TX		01/03/2017		953,908	0	0	0	0	0	0	0	6,653	0	0	0
29617	Mesquite	TX		08/30/2017		394,058	0	0	0	0	0	0	0	3,426	0	0	0
29645	Baytown	TX		12/07/2017		32,745,499	0	0	0	0	0	0	0	386,707	0	0	0
2694802	DALLAS	TX		04/04/2001		1,041,354	0	0	0	0	0	0	0	55,740	0	0	0
20007	WEST JORDAN	UT		07/28/2014		744,281	0	241	0	0	241	0	0	3,621	0	0	0
28937	DRAPER	UT		10/28/2014		4,337,860	0	208	0	0	208	0	0	18,527	0	0	0
29110	SALT LAKE CITY	UT		10/29/2014		5,169,748	0	0	0	0	0	0	0	30,400	0	0	0
29111	SANDY	UT		10/29/2014		4,084,285	0	0	0	0	0	0	0	24,017	0	0	0
29233	LOGAN	UT		06/10/2015		6,614,107	0	0	0	0	0	0	0	38,551	0	0	0

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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
29264	DRAPER	UT		01/14/2016		3,500,000	0	0	0	0	0	0	11,977	0	0	0	
29348	OREM	UT		01/22/2016		2,850,445	0	0	0	0	0	0	14,376	0	0	0	
29366	SALT LAKE CITY	UT		01/28/2016		452,534	0	0	0	0	0	0	4,571	0	0	0	
29408	RIVERTON	UT		09/27/2016		4,137,585	0	0	0	0	0	0	20,125	0	0	0	
26844	RICHMOND	VA		02/28/2000		938,586	0	0	0	0	0	0	66,481	0	0	0	
29492	CHANTILLY	VA		11/09/2016		960,416	0	0	0	0	0	0	5,229	0	0	0	
29685	Urbanna	VA		02/15/2018		15,514,765	0	0	0	0	0	0	126,002	0	0	0	
29686	Topping	VA		02/15/2018		9,308,859	0	0	0	0	0	0	75,601	0	0	0	
29696	Virginia Beach	VA		04/13/2018		127,425	0	0	0	0	0	0	590	0	0	0	
2684402	RICHMOND	VA		12/18/2000		427,877	0	0	0	0	0	0	30,210	0	0	0	
20006	RENTON	WA		07/28/2014		847,139	0	52	0	0	52	0	4,237	0	0	0	
27311	VANCOUVER	WA		09/24/2003		2,463,228	0	0	0	0	0	0	110,300	0	0	0	
28990	BELLEVUE	WA		09/10/2014		9,879,814	0	0	0	0	0	0	49,654	0	0	0	
29410	EDMONDS	WA		07/28/2016		2,094,906	0	0	0	0	0	0	10,908	0	0	0	
29412	LYNWOOD	WA		06/28/2016		4,391,416	0	0	0	0	0	0	23,120	0	0	0	
29657	Olympia	WA		12/01/2017		6,871,285	0	0	0	0	0	0	33,561	0	0	0	
29722	Bellingham	WA		05/30/2018		2,644,781	0	0	0	0	0	0	11,366	0	0	0	
29726	Bellingham	WA		05/30/2018		1,983,585	0	0	0	0	0	0	8,524	0	0	0	
29121	MILWAUKEE	WI		02/20/2015		8,714,226	0	0	0	0	0	0	95,303	0	0	0	
29318	WALKESHA	WI		02/11/2016		2,609,858	0	0	0	0	0	0	18,705	0	0	0	
29797	Franklin	WI		12/19/2018		2,500,000	0	0	0	0	0	0	13,024	0	0	0	
0299999. Mortgages with partial repayments						1,154,090,361	0	843	0	0	843	0	0	12,551,304	0	0	0
0599999 - Totals						1,163,233,084	0	843	0	0	843	0	8,262,397	21,013,676	0	0	0



STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Admini- strative Symbol/ Market Indicator	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									
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	0	654,210	0	1,837,437	0.133
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	0	97,375	0	1,071,122	1.074
000000-00-0	THOMAS BRAVO FUND XIII	WILMINGTON	DE	THOMAS BRAVO FUND XIII		02/14/2019	3	0	17,608	0	2,971,180	0.085
000000-00-0	GTOR FUND XII LP	WILMINGTON	DE	GTOR FUND XII LP		05/04/2018	3	0	62,500	0	4,695,105	0.131
000000-00-0	CHARLESBANK CAP PTNS IX LP	WILMINGTON	DE	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	376,332	0	3,999,210	0.241
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	944,497	0	2,925,755	0.084
000000-00-0	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	295,760	0	5,278,984	0.053
000000-00-0	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	94,971	0	0	3,055,029	0.338
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV		09/13/2019		568,269	0	0	4,081,731	0.031
000000-00-0	CERBERUS RM FUND	GRAND CAYMAN	CYM	CERBERUS RM FUND		06/05/2019	7	0	657,214	0	1,156,130	0.418
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	16,808	493,921	0	3,991,834	0.110
000000-00-0	GLOBAL TRANSPORT INCOME FUND LP	WILMINGTON	DE	GLOBAL TRANSPORT INCOME FUND LP		06/28/2019	3	0	7,958,667	0	0	1.110
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	112,666	0	0	960,581	0.100
000000-00-0	TWO SIGMA MERCURY FUND LP	WILMINGTON	DE	TWO SIGMA MERCURY FUND LP		07/01/2019		1,221,400	0	0	0	0.166
000000-00-0	AUDAX PRIVATE EQUITY FUND VI-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VI-A LP		08/29/2019	3	0	0	0	4,385,255	0.240
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR		05/21/2018	3	0	166,454	0	3,041,961	0.630
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/30/2018	3	0	116,662	0	1,729,434	0.102
000000-00-0	VISTA EQUITY PARTNERS FUND VII LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII LP		01/24/2019	3	0	250,634	0	3,794,370	0.069
000000-00-0	AMERICAN SECURITIES PARTNERS VIII LP	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII LP		03/28/2019	3	0	39,106	0	5,359,065	0.080
000000-00-0	APOLLO HYBRID VALUE FUND LP	WILMINGTON	DE	APOLLO HYBRID VALUE FUND LP		03/29/2019	3	0	174,990	0	3,866,815	0.280
000000-00-0	FS EQUITY PARTNERS VIII LP	WILMINGTON	DE	FS EQUITY PARTNERS VIII LP		04/25/2019	3	0	40,688	0	4,220,308	0.309
000000-00-0	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV		06/05/2019		0	360,814	0	4,103,121	0.129
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V		02/01/2018	3	0	206,444	0	1,558,955	0.095
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS IV		05/17/2018	3	0	1,100,697	0	2,134,917	0.107
000000-00-0	PEAK ROCK CAP CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAP CREDIT FUND II		03/06/2018	3	0	40,798	0	1,871,261	0.648
000000-00-0	KKR GLOBAL INFRASTRUCR INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCR INVEST III		12/03/2018		0	646,916	0	6,709,288	0.152
000000-00-0	ELLIOTT ASSOCIATES LP CL B	WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL B		12/30/2016	13	0	700,000	0	0	0.035
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP		06/15/2017	3	0	29,257	0	2,871,455	0.204
000000-00-0	BAYVIEW OPPORTUNITY FUND V	WILMINGTON	DE	BAYVIEW OPPORTUNITY FUND V		03/22/2017	10	0	388,972	0	2,714,891	0.549
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC	WILMINGTON	DE	BAYVIEW MSR OPPORTUNITY DOMESTIC		06/30/2017	10	0	476,587	0	0	0.247
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP		10/30/2017	3	0	259,438	0	2,087,680	0.360
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	KAYNE SENIOR CREDIT FUND III		05/30/2017		0	367,115	0	142,767	2.233
000000-00-0	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	MARANON SR CREDIT STRATEGIES FND V		09/21/2017		0	600,000	0	2,500,000	6.059
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII		04/28/2017	3	0	61,628	0	544,036	0.299
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	665,810	0	5,146,548	0.389
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP		07/17/2017	3	0	205,310	0	7,162,771	0.050
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	0	282,375	0	4,088,771	0.332
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	26,702	0	81,422	0.162
000000-00-0	EQT INFRASTRUCTURE III	ATLANTA	GA	EQT INFRASTRUCTURE III		10/25/2017		0	39,757	0	463,068	0.094
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016	3	0	44,234	0	922,607	0.081
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B		12/19/2017	3	0	262,500	0	1,756,249	0.481
1599999	Joint Venture Interests - Common Stock - Unaffiliated							2,278,859	19,162,465	0	109,281,113	XXX
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	POMONA CAPITAL IX LP		02/08/2018	3	0	2,976,949	0	43,164,598	2.855
1699999	Joint Venture Interests - Common Stock - Affiliated							0	2,976,949	0	43,164,598	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		342,768	0	0	4,557,232	0.013
000000-00-0	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		30,803	28,937	0	3,990,260	0.120
1799999	Joint Venture Interests - Real Estate - Unaffiliated							373,571	28,937	0	8,547,492	XXX
4499999	Total - Unaffiliated							2,652,430	19,191,402	0	117,828,605	XXX
4599999	Total - Affiliated							0	2,976,949	0	43,164,598	XXX
4699999	Totals							2,652,430	22,168,351	0	160,993,203	XXX

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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						
178764-9A-6	CITY_1 E	VARIOUS	US	VARIOUS	12/29/2000	09/30/2019	9,325	0	0	0	0	0	0	9,325	0	0	(9,325)	(9,325)	0
313602-YP-3	FINMA 89-44 R	VARIOUS	US	VARIOUS	12/29/2000	09/30/2019	29	0	0	0	0	0	0	29	0	0	(29)	(29)	0
<b>0799999. Fixed or Variable Rate - Bonds - Unaffiliated</b>																			
000000-00-0	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/27/2017	09/30/2019	105,000	0	0	0	0	0	0	105,000	105,000	0	0	0	0
<b>0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated</b>																			
000000-00-0	BLACKSTONE MARKET OPPORTUNITIES FU PRVT	WILMINGTON	DE	RETURN OF CAPITAL	05/31/2018	09/30/2019	7,133	0	0	0	0	0	0	7,133	7,133	0	0	0	0
000000-00-0	BLACKSTONE EVENT FUND PRVT	WILMINGTON	DE	RETURN OF CAPITAL	05/31/2018	07/31/2019	4,358	0	0	0	0	0	0	4,358	4,358	0	0	0	0
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/12/2017	08/16/2019	12,536	0	0	0	0	0	0	12,536	12,536	0	0	0	0
000000-00-0	GTCR FUND XII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/04/2018	08/07/2019	35,765	0	0	0	0	0	0	35,765	35,765	0	0	0	0
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2018	09/16/2019	491,381	0	0	0	0	0	0	491,381	491,381	0	0	0	0
000000-00-0	GOOD HILL PARTNERS LP	WILMINGTON	DE	RETURN OF CAPITAL	06/28/2018	08/06/2019	724,398	0	0	0	0	0	0	724,398	724,398	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VII LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	01/24/2019	09/30/2019	66,585	0	0	0	0	0	0	66,585	66,585	0	0	0	0
000000-00-0	FS EQUITY PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	04/25/2019	09/17/2019	69,201	0	0	0	0	0	0	69,201	69,201	0	0	0	0
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	RETURN OF CAPITAL	01/31/2018	09/30/2019	387,625	0	0	0	0	0	0	387,625	387,625	0	0	0	0
000000-00-0	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	RETURN OF CAPITAL	06/11/2018	09/30/2019	179,156	0	0	0	0	0	0	179,156	179,156	0	0	0	0
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	09/27/2018	09/10/2019	195,836	0	0	0	0	0	0	195,836	195,836	0	0	0	0
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	RETURN OF CAPITAL	05/31/2016	08/31/2019	51,424	0	0	0	0	0	0	51,424	51,424	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	RETURN OF CAPITAL	05/16/2016	09/20/2019	15,321	0	0	0	0	0	0	15,321	15,321	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE III	ATLANTA	GA	VARIOUS	10/25/2017	09/30/2019	0	0	0	0	0	0	0	0	0	2,170	0	2,170	0
<b>1599999. Joint Venture Interests - Common Stock - Unaffiliated</b>																			
4499999. Total - Unaffiliated							2,240,719	0	0	0	0	0	0	2,240,719	2,240,719	2,170	0	2,170	0
4599999. Total - Affiliated							2,355,073	0	0	0	0	0	0	2,355,073	2,345,719	2,170	(9,354)	(7,184)	0
4699999 - Totals							2,355,073	0	0	0	0	0	0	2,355,073	2,345,719	2,170	(9,354)	(7,184)	0

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol/Market Indicator (a)
29135L-AF-7	ABU DHABI (EMIRATE OF)	D	09/23/2019	J.P. MORGAN SECURITIES, INC.		5,858,100	6,000,000	0	1FE
836205-BB-9	SOUTH AFRICA (REPUBLIC OF)	D	09/23/2019	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0	3FE
<b>1099999. Subtotal - Bonds - All Other Governments</b>						<b>8,858,100</b>	<b>9,000,000</b>	<b>0</b>	<b>XXX</b>
3133TT-ZN-4	FHLMC 2324 PZ		09/01/2019	CAPITALIZED INTEREST		4,861	4,861	0	1FE
3136AV-GR-4	FNMA 17-7		09/15/2019	CAPITALIZED INTEREST		11,642	11,642	0	1FE
3136B5-RB-3	FNA 19-M14		07/18/2019	CREDIT SUISSE SECURITIES (USA) LLC		7,256,191	7,600,000	21,428	1FE
3137FK-XG-6	FHLMC 4868		09/15/2019	CAPITALIZED INTEREST		114,626	114,626	0	1FE
31394H-4N-8	FHLMC 2662 Z		09/15/2019	CAPITALIZED INTEREST		11,780	11,780	0	1FE
31395A-5B-7	FHLMC 2809 EZ		09/15/2019	CAPITALIZED INTEREST		13,440	13,440	0	1FE
31395V-3E-7	FHLMC 2990		07/24/2019	NATIONAL ALLIANCE CAPITAL MANAGEMENT		207,346	184,718	575	1FE
314007-EI-3	FNMA 30YR		08/07/2019	WACHOVIA CAPITAL MARKETS LLC		4,243,169	3,997,098	5,996	1FE
31418D-F0-0	FNMA 30YR UMBS		08/26/2019	BANK OF AMERICA SECURITIES LLC		3,043,596	2,990,330	2,741	1FE
31418D-GM-8	FNMA 30YR UMBS		08/30/2019	BARCLAYS CAPITAL INC		3,095,977	3,000,000	3,208	1FE
38376G-2S-8	GNMA 11-103		09/01/2019	CAPITALIZED INTEREST		1,907	1,907	0	1FE
38376G-4U-1	GNMA 11-121		09/01/2019	CAPITALIZED INTEREST		1,274	1,274	0	1FE
38376G-D8-0	GNMA 11-27		09/15/2019	CAPITALIZED INTEREST		73,971	73,971	0	1FE
38376G-W5-5	GNMA 11-86		09/01/2019	CAPITALIZED INTEREST		1,815	1,815	0	1FE
38378B-AP-4	GNMA 11-164		09/01/2019	CAPITALIZED INTEREST		1,351	1,351	0	1FE
38378B-YH-6	GNMA 12-86		09/01/2019	CAPITALIZED INTEREST		1,464	1,464	0	1FE
38378K-R8-4	GNMA 13-118		09/15/2019	CAPITALIZED INTEREST		12,506	12,506	0	1FE
38378N-3Z-4	GNMA 14-75		09/01/2019	CAPITALIZED INTEREST		25,245	25,245	0	1FE
38378N-G9-8	GNMA 14-50		09/15/2019	CAPITALIZED INTEREST		53,265	53,265	0	1FE
38378X-SN-2	GNMA 14-134		09/15/2019	CAPITALIZED INTEREST		18,267	18,267	0	1FE
38379K-3D-8	GNMA 15-174		09/15/2019	CAPITALIZED INTEREST		22,267	22,267	0	1FE
38379K-L6-3	GNMA 15-128		09/15/2019	CAPITALIZED INTEREST		29,470	29,470	0	1FE
38379K-UF-3	GNMA 15-93		09/01/2019	CAPITALIZED INTEREST		55,901	55,901	0	1FE
38379L-E6-7	GNMA 15-39		09/01/2019	CAPITALIZED INTEREST		18,592	18,592	0	1FE
38379R-2V-4	GNMA 17-119		09/01/2019	CAPITALIZED INTEREST		19,669	19,669	0	1FE
38379R-5P-4	GNMA 17-143		09/01/2019	CAPITALIZED INTEREST		71,424	71,424	0	1FE
38379R-6F-5	GNMA 17-146		09/01/2019	CAPITALIZED INTEREST		3,409	3,409	0	1FE
38379R-6V-0	GNMA 17-138		09/01/2019	CAPITALIZED INTEREST		648	648	0	1FE
38379R-B6-9	GNMA 17-86		09/01/2019	CAPITALIZED INTEREST		26,512	26,512	0	1FE
38379R-CB-7	GNMA 15-188		09/01/2019	CAPITALIZED INTEREST		8,350	8,350	0	1FE
38379R-N3-3	GNMA 17-108		09/01/2019	CAPITALIZED INTEREST		29,053	29,053	0	1FE
38379R-QH-9	GNMA 17-35		09/01/2019	CAPITALIZED INTEREST		23,188	23,188	0	1FE
38379R-SK-0	GNMA 17-54		09/01/2019	CAPITALIZED INTEREST		32,743	32,743	0	1FE
38379R-UD-3	GNMA 17-51		09/01/2019	CAPITALIZED INTEREST		22,037	22,037	0	1FE
38379R-W7-4	GNMA 17-124		09/01/2019	CAPITALIZED INTEREST		19,205	19,205	0	1FE
38379U-AH-9	GNMA 15-18		09/01/2019	CAPITALIZED INTEREST		4,279	4,279	0	1FE
38379U-ZB-5	GNMA 16-102		09/01/2019	CAPITALIZED INTEREST		11,732	11,732	0	1FE
38380J-BC-1	GNMA 17-148		09/01/2019	CAPITALIZED INTEREST		28,183	28,183	0	1FE
38380J-LF-3	GNMA 18-4		09/01/2019	CAPITALIZED INTEREST		8,176	8,176	0	1FE
38380J-PJ-1	GNMA 18-20		09/01/2019	CAPITALIZED INTEREST		38,848	38,848	0	1FE
38380J-TM-0	GNMA 18-39		09/01/2019	CAPITALIZED INTEREST		29,500	29,500	0	1FE
38380M-CZ-2	GNMA 18-106		09/01/2019	CAPITALIZED INTEREST		51,236	51,236	0	1FE
38380M-LC-3	GNMA 18-123		09/01/2019	CAPITALIZED INTEREST		36,321	36,321	0	1FE
38380M-DE-4	GNMA 18-136		09/15/2019	CAPITALIZED INTEREST		74,013	74,013	0	1FE
38380M-QN-4	GNMA 18-143		09/01/2019	CAPITALIZED INTEREST		95,523	95,523	0	1FE
38380M-S8-5	GNMA 19-26		09/01/2019	CAPITALIZED INTEREST		38,173	38,173	0	1FE
38380M-VX-6	GNMA 18-156		09/01/2019	CAPITALIZED INTEREST		41,679	41,679	0	1FE
38380M-XD-8	GNR 18-161		09/01/2019	CAPITALIZED INTEREST		39,930	39,930	0	1FE
38380M-AE-9	GNMA 19-60		09/01/2019	CAPITALIZED INTEREST		77,991	77,991	0	1FE
38380M-BN-8	GNMA 19-64		09/01/2019	CAPITALIZED INTEREST		16,025	16,025	0	1FE
38381W-JV-5	GNMA 19-72		09/09/2019	CREDIT SUISSE SECURITIES (USA) LLC		4,017,867	4,077,759	3,394	1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>23,185,637</b>	<b>23,171,396</b>	<b>37,342</b>	<b>XXX</b>
00217L-AE-2	AREIT 19-CRE3		08/09/2019	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	0	1FE
00217L-AG-7	AREIT 19-CRE3		08/09/2019	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0	1FE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol/Market Indicator (a)
020002-BA-8	ALLSTATE CORPORATION (THE)		09/27/2019	GOLDMAN SACHS & CO		2,401,739	2,000,000	25,500	1FE
023806-AA-2	AMERICAN AIRLINES 2015-1 C		09/30/2019	PRIVATE DIRECT		2,600,000	2,600,000	.0	2Z
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC		08/28/2019	VARIOUS		3,172,500	3,000,000	71,396	2FE
032511-AK-3	ANADARKO PETROLEUM CORP		09/27/2019	GOLDMAN SACHS & CO		1,294,862	1,022,000	27,168	2FE
037833-AL-4	APPLE INC		09/27/2019	GOLDMAN SACHS & CO		8,947,584	8,000,000	122,344	1FE
037833-BH-2	APPLE INC		09/27/2019	GOLDMAN SACHS & CO		4,237,208	3,500,000	56,997	1FE
04965J-AE-3	AHPT_17-ATRM		09/17/2019	J.P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	1,022	1FM
05223H-AJ-1	AFHT_19-FAIR		09/27/2019	BANK OF AMERICA SECURITIES LLC		2,200,000	2,200,000	.0	1FE
05492C-AJ-6	BBOMS_18-RR1		09/25/2019	BARCLAYS CAPITAL INC		3,088,375	3,100,000	3,387	1FM
054937-AL-1	BB&T CORPORATION		08/07/2019	VARIOUS		7,465,000	7,500,000	3,333	2FE
05526D-BD-6	BAT CAPITAL CORP		09/24/2019	RBC CAPITAL MARKETS		6,833,470	7,000,000	34,988	2FE
05550T-AE-9	BHPT_19-BXHP		08/16/2019	GOLDMAN SACHS & CO		3,471,650	3,500,000	.0	1FE
056059-AN-8	BX_18-IND		08/15/2019	BANK OF AMERICA SECURITIES LLC		2,846,874	2,842,433	1,230	1FM
05606K-AJ-1	BX_19-MMP		08/15/2019	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	.0	1FE
06541K-AJ-7	BANK_18-BN12		08/06/2019	BANK OF AMERICA SECURITIES LLC		2,235,840	2,500,000	1,458	1FM
092113-AS-8	BLACK HILLS CORPORATION		09/26/2019	BANK OF AMERICA SECURITIES LLC		4,491,225	4,500,000	.0	2FE
100743-AL-7	BOSTON GAS COMPANY		07/24/2019	DIRECT		913,000	913,000	.0	1FE
110122-AX-6	BRISTOL-MYERS SQUIBB CO		09/27/2019	RBC CAPITAL MARKETS		8,340,656	7,000,000	22,750	1FE
12515B-AR-9	CD_19-CD8		08/09/2019	DEUTSCHE BANK SECURITIES, INC.		1,376,313	1,500,000	2,625	2FE
125282-AL-7	CGDBB_17-B10C		09/11/2019	J.P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	9,172	1FM
12556M-AB-0	CIM_19-J1		08/19/2019	BANK OF AMERICA SECURITIES LLC		3,040,313	3,000,000	8,458	1FE
141781-BF-0	CARGILL INC		09/27/2019	CORPORATE ACTION		6,600,356	5,232,000	85,782	1FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC		07/22/2019	DIRECT		1,995,960	2,000,000	.0	2FE
20030N-BE-0	COMCAST CORPORATION		09/27/2019	CITIGROUP GLOBAL MARKETS INC		7,201,508	6,000,000	55,800	1FE
233293-AP-4	DPL INC		07/12/2019	SCOTIA USA INC		1,443,750	1,500,000	16,131	2FE
235851-AR-3	DANAHER CORP		09/27/2019	CITIGROUP GLOBAL MARKETS INC		3,509,760	3,000,000	4,375	1FE
244199-BG-9	DEERE & CO		09/03/2019	NETSCOUT SYSTEMS INC		1,999,200	2,000,000	.0	1FE
24500E-AL-8	DAFC_17-AMO		07/01/2019	BANK OF AMERICA SECURITIES LLC		3,847,656	4,000,000	835	2FE
254687-FC-5	WALT DISNEY CO		09/27/2019	VARIOUS		39,297,728	20,547,000	523,035	1FE
260543-CE-1	DOW CHEMICAL CO		09/23/2019	J.P. MORGAN SECURITIES, INC.		5,749,000	5,000,000	94,792	2FE
302491-AV-7	FMC CORPORATION		09/23/2019	VARIOUS		17,385,100	17,000,000	5,000	2FE
30306V-A8-8	FLNG LIQUEFACTION 3 LLC		08/07/2019	PRIVATE DIRECT		12,800,000	12,800,000	.0	2FE
30311K-AC-0	FR FLOW CONTROL CB LLC		07/03/2019	PRIVATE DIRECT		4,514,704	4,608,000	.0	4FE
30311K-AD-8	FR FLOW CONTROL CB LLC		07/03/2019	PRIVATE DIRECT		1,755,718	1,792,000	.0	3FE
30711X-AT-1	CAS_2015_C01		07/12/2019	BANK OF AMERICA SECURITIES LLC		2,278,316	2,125,388	8,312	1
30711X-BB-9	CAS_15-C03		07/12/2019	BANK OF AMERICA SECURITIES LLC		2,115,679	1,931,783	8,344	1
30711X-BF-0	CAS_15-C04		07/19/2019	BANK OF AMERICA SECURITIES LLC		2,471,580	2,224,144	14,020	1
30711X-CT-9	CAS_16-C03		07/12/2019	BANK OF AMERICA SECURITIES LLC		4,068,108	3,697,492	17,911	1
30711X-DK-7	CAS_16-C05		07/12/2019	BANK OF AMERICA SECURITIES LLC		1,589,071	1,491,320	5,963	1
30711X-EC-4	CAS_16-C07		09/09/2019	WACHOVIA CAPITAL MARKETS LLC		2,001,560	1,909,942	5,514	1
341081-FD-4	FLORIDA POWER & LIGHT CO		09/27/2019	RBC DOMINION SECURITIES CORPORATION		6,543,526	5,000,000	40,833	1FE
35563T-AL-5	STACR_18-DNA2		08/13/2019	MORGAN STANLEY & CO. INC.		8,938,125	9,000,000	18,459	1Z
36259N-AE-1	GSMG_19-SMP		09/10/2019	GOLDMAN SACHS & CO		3,125,000	3,125,000	.0	1FE
375558-BD-4	GILEAD SCIENCES INC		09/27/2019	BANK OF AMERICA SECURITIES LLC		2,392,676	2,000,000	6,861	1FE
37940X-AB-8	GLOBAL PAYMENTS INC		08/07/2019	DIRECT		2,990,580	3,000,000	.0	2FE
37940X-AC-6	GLOBAL PAYMENTS INC		09/17/2019	WACHOVIA CAPITAL MARKETS LLC		10,094,900	10,000,000	40,347	2FE
39813F-AA-9	GRIDLEX GENERATION LLC		09/26/2019	PRIVATE DIRECT		7,000,000	7,000,000	.0	2Z
404119-BV-0	HCA INC		09/24/2019	VARIOUS		6,826,340	5,979,000	92,259	2FE
444859-BE-1	HUMANA INC		09/19/2019	MORGAN STANLEY & CO. INC.		7,105,238	6,153,000	145,518	2FE
444859-BL-5	HUMANA INC		09/17/2019	JANE STREET		3,566,160	3,600,000	13,430	2FE
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		09/24/2019	VARIOUS		10,516,559	8,776,000	229,237	2FE
46591J-AJ-5	JPMCC_19-BKWD		09/24/2019	J.P. MORGAN SECURITIES, INC.		2,300,000	2,300,000	.0	1FE
46648P-AJ-4	JPMCC_17-FL11		08/05/2019	J.P. MORGAN SECURITIES, INC.		3,990,000	4,000,000	9,519	1FM
466651-AT-9	JPMIT_19-LTV2		07/12/2019	J.P. MORGAN SECURITIES, INC.		2,045,000	2,000,000	6,444	1FE
46651A-BB-7	JPMIT_19-LTV2		07/12/2019	J.P. MORGAN SECURITIES, INC.		539,946	500,000	1,950	1FE
46651B-AC-4	JPMIT_19-6		08/16/2019	J.P. MORGAN SECURITIES, INC.		9,140,625	9,000,000	24,500	1FE
48128B-AF-8	JPMORGAN CHASE & CO		07/24/2019	J.P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	.0	2FE
48203R-AM-6	JUNIPER NETWORKS INC		08/19/2019	DIRECT		2,019,010	2,020,000	.0	2FE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol/Market Indicator (a)
491674-BL-0	KENTUCKY UTILITIES CO		09/27/2019	J.P. MORGAN SECURITIES, INC.		1,777,516	1,500,000	32,083	1FE
50077L-AY-2	KRAFT HEINZ FOODS CO		09/11/2019	BANK OF AMERICA SECURITIES LLC		9,857,100	10,000,000	.0	2FE
501044-DF-5	KROGER CO		09/19/2019	J.P. MORGAN SECURITIES, INC.		13,829,300	15,000,000	250,799	2FE
50540R-AS-1	LABORATORY CORP OF AMERICA		09/24/2019	KEYBANC CAPITAL MARKETS INC.		2,640,739	2,375,000	17,054	2FE
51889R-AB-5	LRK 19-A		07/19/2019	BANK OF AMERICA SECURITIES LLC		1,499,962	1,500,000	.0	1FE
546676-AX-5	LOUISVILLE GAS AND ELECTRIC COMPAN		09/27/2019	J.P. MORGAN SECURITIES, INC.		1,395,119	1,200,000	25,667	1FE
55336V-BH-2	MPLX LP		09/04/2019	CITIGROUP GLOBAL MARKETS LLC		5,000,000	5,000,000	.0	2FE
565849-AM-8	MARATHON OIL CORP		09/24/2019	BANK OF AMERICA SECURITIES LLC		5,763,650	5,000,000	83,056	2FE
570535-AV-6	MARKEL CORPORATION		09/17/2019	WACHOVIA CAPITAL MARKETS LLC		2,985,480	3,000,000	692	2FE
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC		09/27/2019	GOLDMAN SACHS & CO		3,760,037	3,000,000	4,900	1FE
581557-BC-8	MCKESSON CORP		09/20/2019	WACHOVIA CAPITAL MARKETS LLC		2,363,164	2,120,000	2,588	2FE
582839-AG-1	MEAD JOHNSON NUTRITION CO		09/27/2019	MORGAN STANLEY & CO. INC.		6,171,841	5,000,000	74,111	1FE
61691K-AJ-0	MSC 17-ASHF		09/17/2019	BARCLAYS CAPITAL INC		2,496,094	2,500,000	952	1FM
628530-BC-0	MYLAN INC		09/17/2019	WACHOVIA CAPITAL MARKETS LLC		5,384,356	5,140,000	84,810	2FE
63874J-AL-3	NOMIS 18-RIVA		09/17/2019	J.P. MORGAN SECURITIES, INC.		2,492,969	2,500,000	910	1FM
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		09/27/2019	J.P. MORGAN SECURITIES, INC.		9,257,222	8,000,000	71,200	1FE
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP		09/03/2019	J.P. MORGAN SECURITIES, INC.		5,967,060	6,000,000	.0	1FE
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS IN		09/26/2019	MORGAN STANLEY & CO. INC.		2,175,000	2,000,000	55,244	2FE
65364U-AE-6	NIAGARA MOHAWK POWER CORP		09/27/2019	GOLDMAN SACHS & CO		2,234,329	2,000,000	27,231	1FE
65473P-AH-8	NISOURCE INC		08/07/2019	DIRECT		2,994,780	3,000,000	.0	2FE
654894-AG-9	NOBLE ENERGY INC		09/27/2019	LIBERTAS PARTNERS		23,257,713	17,025,000	192,004	2FE
655044-AR-6	NOBLE ENERGY INC		09/24/2019	BANK OF AMERICA SECURITIES LLC		9,993,000	10,000,000	.0	2FE
665772-CJ-6	NORTHERN STATES POWER COMPANY (MIN		09/27/2019	MORGAN STANLEY & CO. INC.		6,798,897	6,500,000	25,783	1FE
665772-CR-8	NORTHERN STATES POWER CO		09/03/2019	WACHOVIA CAPITAL MARKETS LLC		2,942,130	3,000,000	.0	1FE
66621F-AA-4	NORTFIELD MOUNTAIN LLC		07/18/2019	PRIVATE DIRECT		16,500,000	16,500,000	.0	2PL
67113K-AK-4	OBX 19-EXP2		07/18/2019	CITIGROUP GLOBAL MARKETS INC		3,941,925	4,000,000	.0	1FE
674599-CN-3	OCCIDENTAL PETROLEUM CORP		09/24/2019	CITIGROUP GLOBAL MARKETS INC		8,105,600	8,000,000	10,267	2FE
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATION		09/10/2019	VARIOUS		5,955,540	6,000,000	4,156	2FE
681936-BL-3	OMEGA HEALTHCARE INVESTORS INC		09/17/2019	DIRECT		2,956,260	3,000,000	.0	2FE
69359B-AB-3	PHI INC		09/12/2019	PRIVATE DIRECT		2,251,764	2,300,000	.0	3PL
713448-DD-7	PEPSICO INC		09/27/2019	BANK OF AMERICA SECURITIES LLC		1,237,289	1,000,000	20,149	1FE
74166Y-AA-8	PROSE 19-1A		08/14/2019	BARCLAYS CAPITAL INC		1,500,000	1,500,000	.0	2FE
81748B-AB-8	SEMT 19-3		08/07/2019	WACHOVIA CAPITAL MARKETS LLC		2,035,313	2,000,000	3,694	1FE
837004-CG-3	SOUTH CAROLINA ELECTRIC & GAS CO		09/27/2019	MORGAN STANLEY & CO. INC.		2,418,970	2,000,000	26,067	1FE
857477-AX-1	STATE STREET CORP		08/22/2019	VARIOUS		8,475,420	9,285,000	6,013	2FE
873050-CN-9	TTX COMPANY		09/27/2019	CITIGROUP GLOBAL MARKETS INC		8,602,298	7,000,000	50,089	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A		09/30/2019	CAPITALIZED INTEREST		.0	.35	.0	2FE
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COM		09/20/2019	JEFFERIES & COMPANY, INC.		6,133,568	5,600,000	6,440	2FE
905581-AS-3	UNION CARBIDE CORPORATION		09/27/2019	VARIOUS		13,358,123	10,000,000	378,889	2FE
911312-AR-7	UNITED PARCEL SERVICE INC		09/27/2019	J.P. MORGAN SECURITIES, INC.		861,655	815,000	14,444	1FE
91834P-AE-5	VMC 19-FL3		09/18/2019	GOLDMAN SACHS & CO		4,000,000	4,000,000	.0	1FE
91834P-AG-0	VMC 19-FL3		09/18/2019	GOLDMAN SACHS & CO		2,000,000	2,000,000	.0	1FE
92826C-AF-9	VISA INC		09/27/2019	BANK OF AMERICA SECURITIES LLC		6,166,985	5,000,000	61,514	1FE
928668-AX-0	VOLKSWAGEN GROUP OF AMERICA FINANC		09/19/2019	DIRECT		2,466,567	2,470,000	.0	2FE
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY		09/10/2019	mitsubishi UFJ SECURITIES		7,462,050	7,500,000	.0	1FE
94973V-BB-2	ANTHEM INC		09/17/2019	GOLDMAN SACHS & CO		3,176,860	2,913,000	24,081	2FE
949831-AA-9	WFMS 19-3		09/10/2019	WACHOVIA CAPITAL MARKETS LLC		2,028,125	2,000,000	4,667	1FE
969457-BV-1	WILLIAMS COMPANIES INC		09/17/2019	CITIGROUP GLOBAL MARKETS INC		5,817,200	5,000,000	67,882	2FE
96950F-AN-4	WILLIAMS COMPANIES INC		09/17/2019	WACHOVIA CAPITAL MARKETS LLC		6,124,415	5,500,000	12,375	2FE
98956P-AH-5	ZIMMER HOLDINGS INC		09/17/2019	ROBERT W. BAIRD & CO., INC.		2,445,600	2,337,000	9,822	2FE
B1N19J-QX-2	HILL TOP ENERGY CENTER LLC		07/01/2019	PRIVATE DIRECT		300,000	300,000	.0	2Z
125094-AC-6	CDP FINANCIAL INC 144A	A.	09/27/2019	VARIOUS		15,189,970	10,650,000	202,113	1FE
15135U-AP-4	CENOVUS ENERGY INC	A.	09/23/2019	VARIOUS		3,920,476	3,545,000	51,698	2FE
878742-AE-5	TECK COMINCO LIMITED	A.	09/17/2019	UBS SECURITIES LLC		3,418,500	3,000,000	85,750	2FE
00175L-AJ-1	AMMC 14-14A	D.	07/15/2019	BANK OF AMERICA SECURITIES LLC		8,492,350	8,500,000	83,881	1FE
00774M-AM-7	AERCAP IRELAND CAPITAL DAC	D.	08/07/2019	DIRECT		2,989,620	3,000,000	.0	2FE
03763Y-BC-9	APID 12-11A	D.	08/20/2019	RBC CAPITAL MARKETS		4,500,000	4,500,000	28,523	1FE
04965F-AG-6	ATRM 15A	D.	07/23/2019	BANK OF AMERICA SECURITIES LLC		3,117,188	3,125,000	696	1FE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol/Market Indicator (a)
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	D.	.09/27/2019	J.P. MORGAN SECURITIES, INC.		6,441,359	5,000,000	122,917	1FE
08179H-AB-6	BSP_17-12A	D.	.08/07/2019	GREENSLUDGE CAPITAL MARKETS		7,636,741	7,696,000	21,289	1FE
08180N-AQ-7	BSP_15-VIA	D.	.08/15/2019	MORGAN STANLEY & CO. INC.		1,988,600	2,000,000	7,146	1FE
09628J-AN-1	BLUEM_15-3A	D.	.08/08/2019	MORGAN STANLEY & CO. INC.		4,906,500	5,000,000	11,018	1FE
12551J-AE-6	CIFC_17-4A	D.	.08/13/2019	MORGAN STANLEY & CO. INC.		2,973,750	3,000,000	7,302	1FE
12551Y-AC-7	CIFC_18-3A	D.	.08/13/2019	MORGAN STANLEY & CO. INC.		7,380,000	7,500,000	22,748	1FE
15032T-AW-6	CEDF_13-1A	D.	.08/14/2019	J.P. MORGAN SECURITIES, INC.		499,475	500,000	3,911	1FE
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	D.	.09/05/2019	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	2FE
26252W-AE-9	DRSLF_19-76A	D.	.09/27/2019	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000	0	1FE
375415-AC-0	GILBT_17-1A	D.	.08/07/2019	MORGAN STANLEY & CO. INC.		7,933,600	8,000,000	21,685	1FE
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	D.	.09/27/2019	GOLDMAN SACHS & CO		3,670,822	3,550,000	14,138	2FE
56820N-AQ-4	MDPK_16-24A	D.	.08/05/2019	GOLDMAN SACHS & CO		6,000,000	6,000,000	0	1FE
62854A-AP-9	MYLAN NV	D.	.09/23/2019	MORGAN STANLEY & CO. INC.		5,395,850	5,000,000	72,917	2FE
64132T-AC-7	NEUB_19-33A	D.	.08/15/2019	CREDIT SUISSE SECURITIES (USA) LLC		4,000,000	4,000,000	0	1FE
67091R-AR-0	OPC_15-8A	D.	.07/10/2019	J.P. MORGAN SECURITIES, INC.		2,281,001	2,285,000	24,225	1FE
67092D-AP-4	OPC_15-10AR	D.	.07/15/2019	MITSUBISHI UFJ SECURITIES		2,494,531	2,500,000	25,263	1FE
67098D-AG-8	OAKC_19-4A	D.	.09/20/2019	CITIGROUP GLOBAL MARKETS INC		7,000,000	7,000,000	0	1FE
67109Y-AQ-7	OAKC_15-12A	D.	.08/15/2019	MORGAN STANLEY & CO. INC.		3,447,500	3,500,000	10,131	1FE
67400E-AE-4	OAKCL_19-3A	D.	.07/17/2019	WACHOVIA CAPITAL MARKETS LLC		3,000,000	3,000,000	0	1FE
67402C-AG-1	OAKCL_19-4A	D.	.09/26/2019	WACHOVIA CAPITAL MARKETS LLC		5,000,000	5,000,000	0	1FE
67573L-AC-3	OCT43_19-1A	D.	.08/02/2019	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	0	1FE
69688M-AE-5	PLMRS_18-2A	D.	.08/16/2019	MORGAN STANLEY & CO. INC.		3,945,000	4,000,000	15,448	1FE
69688H-AE-5	PSTAT_19-4A	D.	.09/12/2019	CITIGROUP GLOBAL MARKETS INC		7,500,000	7,500,000	0	1FE
69700G-AC-6	PLMRS_19-1A	D.	.09/27/2019	CREDIT SUISSE SECURITIES (USA) LLC		2,000,000	2,000,000	0	1FE
76720A-AG-1	RIO TINTO FINANCE (USA) PLC	D.	.09/27/2019	MORGAN STANLEY & CO. INC.		5,770,291	5,000,000	20,625	1FE
822582-BF-8	SHELL INTERNATIONAL FINANCE BV	D.	.09/27/2019	HSBC SECURITIES (USA) INC.		2,423,614	2,000,000	33,056	1FE
85771P-AE-2	STATOIL ASA	D.	.09/27/2019	DEUTSCHE BANK SECURITIES, INC.		2,333,245	2,000,000	29,278	1FE
87154G-AC-9	SYMP_16-18A	D.	.08/13/2019	MORGAN STANLEY & CO. INC.		3,000,000	3,000,000	7,780	1FE
87232B-AC-6	SYMP_17-1A	D.	.08/14/2019	MORGAN STANLEY & CO. INC.		3,475,500	3,500,000	12,455	1FE
87250E-AE-3	WINDR_19-2A	D.	.09/20/2019	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0	1FE
87271R-AC-3	TIA_17-1A	D.	.07/23/2019	BANK OF AMERICA SECURITIES LLC		4,744,063	4,750,000	1,574	1FE
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA	D.	.07/08/2019	J.P. MORGAN SECURITIES, INC.		7,000,000	7,000,000	0	1FE
92857W-BU-3	VODAFONE GROUP PLC	D.	.09/10/2019	MORGAN STANLEY & CO. INC.		2,988,720	3,000,000	0	2FE
92911U-AL-2	VOYA 2016-2A	D.	.07/26/2019	CREDIT SUISSE SECURITIES (USA) LLC		1,295,000	1,295,000	0	1FE
92911U-AQ-1	VOYA 2016-2A	D.	.07/26/2019	CREDIT SUISSE SECURITIES (USA) LLC		203,000	203,000	0	2FE
92915D-AG-7	VOYA 2016-2A	D.	.07/26/2019	CREDIT SUISSE SECURITIES (USA) LLC		357,192	360,800	0	3FE
92915H-AQ-6	VOYA_16-3A	D.	.08/16/2019	MITSUBISHI UFJ SECURITIES		3,093,900	3,100,000	6,243	1FE
92918F-AB-0	VOYA_19-3A	D.	.09/17/2019	GREENSLUDGE CAPITAL MARKETS		5,000,000	5,000,000	0	1FE
961214-EG-4	WESTPAC BANKING CORP	D.	.07/16/2019	J.P. MORGAN SECURITIES, INC.		1,500,000	1,500,000	0	2FE
96420E-AD-7	XLIT LTD	D.	.09/17/2019	JANE STREET		778,964	634,000	16,370	2FE
93663F-AE-1	FORTH PORTS LTD	B.	.09/17/2019	PRIVATE DIRECT		5,118,235	5,052,430	0	2Z
64910B-AA-0	INTERSERVE HOLDINGS LTD	B.	.09/30/2019	DIRECT		0	90,593	0	4PL
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>759,778,590</b>	<b>699,706,340</b>	<b>4,476,822</b>	<b>XXX</b>
92917C-AJ-1	INGIM_13-1A	D.	.08/14/2019	MORGAN STANLEY & CO. INC.		4,494,938	4,575,000	15,670	1FE
<b>5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates</b>						<b>4,494,938</b>	<b>4,575,000</b>	<b>15,670</b>	<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>796,317,265</b>	<b>736,452,736</b>	<b>4,529,834</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>796,317,265</b>	<b>736,452,736</b>	<b>4,529,834</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
31340B-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		.09/30/2019	DIRECT		112,972,000	11,297,200	0	U
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>						<b>11,297,200</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>9799997. Total - Common Stocks - Part 3</b>						<b>11,297,200</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>9799998. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
9799999. Total - Common Stocks						11,297,200	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						11,297,200	XXX	0	XXX
9999999 - Totals						807,614,465	XXX	4,529,834	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....1

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol /Market Indicator (a)
31359M-FJ-7	FNMA BENCHMARK NOTES		09/27/2019	TRANSFER OUT		19,004,783	12,800,000	20,349,568	17,979,615	0	(299,026)	0	(299,026)	0	17,680,590	0	1,324,193	1,324,193	1,094,400	01/15/2030	1FE
3620A7-JL-0	GNMA 30YR		09/01/2019	MBS PAYDOWN		106,864	106,864	117,763	108,931	0	(2,068)	0	(2,068)	0	106,864	0	0	0	3,442	09/15/2040	1FE
362900-AJ-4	GNMA 30YR		09/01/2019	MBS PAYDOWN		7,047	7,047	7,403	7,093	0	(46)	0	(46)	0	7,047	0	0	0	281	10/15/2033	1FE
912803-BM-4	TREASURY STRIP (PRIN)		09/27/2019	TRANSFER OUT		43,805,400	50,000,000	35,083,000	40,743,262	0	699,014	0	699,014	0	41,442,275	0	2,363,125	2,363,125	0	11/15/2027	1
912810-QL-5	TREASURY BOND		09/27/2019	TRANSFER OUT		21,360,277	15,400,000	19,019,000	18,612,175	0	(78,112)	0	(78,112)	0	18,534,064	0	2,826,214	2,826,214	567,352	11/15/2040	1
912828-W2-2	TREASURY NOTE		09/27/2019	VARIOUS		8,981,133	9,000,000	8,893,125	0	0	67,234	0	67,234	0	8,960,359	0	20,774	20,774	138,658	02/15/2020	1
912833-4S-6	TREASURY STRIP (PRIN)		09/27/2019	TRANSFER OUT		15,434,438	19,250,000	11,792,550	13,303,005	0	290,991	0	290,991	0	13,593,996	0	1,840,443	1,840,443	0	08/15/2031	1
912833-4V-9	TREASURY STRIP (INT)		09/27/2019	TRANSFER OUT		15,495,520	20,020,000	11,645,033	13,160,294	0	292,166	0	292,166	0	13,452,460	0	2,043,060	2,043,060	0	02/15/2033	1
912833-7R-5	TREASURY STRIP (INT)		09/27/2019	TRANSFER OUT		17,729,573	22,500,000	13,428,450	15,893,179	0	307,506	0	307,506	0	16,200,685	0	1,528,887	1,528,887	0	05/15/2032	1
0599999	Subtotal - Bonds - U.S. Governments					141,925,035	149,083,911	120,335,892	119,807,554	0	1,277,659	0	1,277,659	0	129,978,340	0	11,946,696	11,946,696	1,804,133	XXX	XXX
71654Q-AX-0	PETROLEOS MEXICANOS	D	07/31/2019	SANTANDER INVESTMENT STANDARD CHARTERED BANK		414,113	405,000	456,233	418,651	0	(3,786)	0	(3,786)	0	414,866	0	(753)	(753)	22,956	01/21/2021	2FE
71654Q-CB-6	PETROLEOS MEXICANOS	D	07/31/2019			2,293,875	2,250,000	2,245,838	2,246,712	0	198	0	198	0	2,246,910	0	46,965	46,965	153,828	08/04/2026	2FE
71654Q-CD-2	PETROLEOS MEXICANOS	D	09/23/2019	CORPORATE ACTION		872,313	850,000	850,000	850,000	0	0	0	0	0	850,000	0	22,313	22,313	39,531	09/21/2023	2FE
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD 144A	D	08/14/2019	MATURITY		776,000	776,000	769,924	775,433	0	567	0	567	0	776,000	0	0	0	75,660	08/14/2019	3FE
716743-AD-1	PETRONAS CAPITAL LTD 144A	D	08/12/2019	MATURITY		1,246,000	1,246,000	1,250,788	1,246,378	0	(378)	0	(378)	0	1,246,000	0	0	0	65,415	08/12/2019	1FE
EHB327-30-3	PETRONAS CAPITAL LTD	D	08/12/2019	MATURITY		3,196,000	3,196,000	3,631,176	3,236,523	0	(40,523)	0	(40,523)	0	3,196,000	0	0	0	167,790	08/12/2019	1FE
1099999	Subtotal - Bonds - All Other Governments					8,798,301	8,723,000	9,203,959	8,773,697	0	(43,922)	0	(43,922)	0	8,729,776	0	68,525	68,525	525,180	XXX	XXX
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV COR		07/15/2019	VARIOUS		20,716	20,716	20,197	20,698	0	18	0	18	0	20,716	0	0	0	826	07/15/2048	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					20,716	20,716	20,197	20,698	0	18	0	18	0	20,716	0	0	0	826	XXX	XXX
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE		07/01/2019	CORPORATE ACTION		20,000	20,000	22,327	21,824	0	(3)	0	(3)	0	21,821	0	(1,821)	(1,821)	1,257	07/01/2033	1FE
74529J-GB-4	PUERTO RICO SALES TAX FING CORP SA	D	07/01/2019	CORPORATE ACTION		1,621	2,000	1,559	0	0	(352)	0	(352)	0	1,208	0	413	413	0	07/01/2024	5Z
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					21,621	22,000	23,886	21,824	0	(355)	0	(355)	0	23,029	0	(1,408)	(1,408)	1,257	XXX	XXX
193908-EE-6	CMOT 66 L		09/01/2019	MBS PAYDOWN		15	15	189	80	0	(64)	0	(64)	0	15	0	0	0	110	09/20/2021	1FE
31282Y-AC-3	FHSTR 103 B		09/01/2019	INTEREST ONLY PAYMENT		0	0	211	22	0	(22)	0	(22)	0	0	0	0	0	57	11/01/2021	1FE
31282Y-AK-5	FHSTR 134 B		09/01/2019	INTEREST ONLY PAYMENT		0	0	1,731	209	0	(209)	0	(209)	0	0	0	0	0	474	04/01/2022	1FE
31282Y-AL-3	FHSTR 135 B		09/01/2019	INTEREST ONLY PAYMENT		0	0	860	77	0	(77)	0	(77)	0	0	0	0	0	217	11/01/2021	1FE
31282Y-AZ-2	FHSTR 149 B		09/01/2019	INTEREST ONLY PAYMENT		0	0	228	28	0	(28)	0	(28)	0	0	0	0	0	55	05/01/2022	1FE
31282Y-BN-8	FHSTR 170 B		09/01/2019	INTEREST ONLY PAYMENT		0	0	9	1	0	(1)	0	(1)	0	0	0	0	0	2	03/01/2021	1FE
31287U-Z5-4	FGOLD 30YR		09/01/2019	MBS PAYDOWN		199	199	206	200	0	0	0	0	0	199	0	0	0	9	07/01/2032	1FE
3128KU-H9-1	FGOLD 30YR		09/01/2019	MBS PAYDOWN		33,833	33,833	32,507	33,611	0	223	0	223	0	33,833	0	0	0	1,115	08/01/2037	1FE
3128MJ-SZ-9	FGOLD 30YR GIANT		08/07/2019	VARIOUS		4,753,366	4,543,965	4,702,294	0	0	(17,918)	0	(17,918)	0	4,694,159	0	59,227	59,227	107,401	02/01/2049	1FE
312802-EP-4	FHLMC 5/1 HYBRID ARM		08/01/2019	MBS PAYDOWN		7,939	7,939	7,937	7,939	0	0	0	0	0	7,939	0	0	0	231	07/01/2035	1FE
31280J-A7-1	1YR LIB ARM		08/01/2019	MBS PAYDOWN		6,159	6,159	6,086	6,159	0	0	0	0	0	6,159	0	0	0	173	04/01/2036	1FE
312903-GF-8	FHLMC 110 V		08/15/2019	VARIOUS		0	0	14	(1)	0	0	0	0	0	0	0	0	0	4	01/15/2021	1FE
312903-GJ-0	FHLMC 112 O		08/01/2019	VARIOUS		1	1	19	0	0	0	0	0	1	0	0	0	0	11	01/15/2021	1FE
312903-HI-0	FHLMC 114 E		07/15/2019	VARIOUS		4	4	27	(18)	0	0	0	0	4	0	0	0	0	7	01/15/2021	1FE
312904-BD-0	FHLMC 1046 X		09/01/2019	MBS PAYDOWN		1	1	10	2	0	0	0	(1)	0	0	0	0	0	3	02/15/2021	1FE
312904-EW-1	FHLMC 188 G		08/15/2019	VARIOUS		44	44	1,083	(92)	0	44	0	44	0	44	0	0	0	359	09/15/2021	1FE
312904-HV-0	FHLMC 193 C		08/15/2019	VARIOUS		1	1	12	(3)	0	(1)	0	(1)	0	1	0	0	0	14	11/15/2021	1FE
312904-NQ-4	FHLMC 196 G		08/15/2019	VARIOUS		1	1	20	(3)	0	1	0	1	0	1	0	0	0	7	12/15/2021	1FE
312904-NZ-4	FHLMC 1008 G		08/15/2019	MBS PAYDOWN		807	807	949	817	0	(10)	0	(10)	0	807	0	0	0	170	10/15/2020	1FE
312904-SW-6	FHLMC 1015 N		09/01/2019	MBS PAYDOWN		19	19	214	44	0	(25)	0	(25)	0	19	0	0	0	63	11/15/2020	1FE
312904-WN-1	FHLMC 1019 N		09/01/2019	MBS PAYDOWN		54	54	707	104	0	(50)	0	(50)	0	54	0	0	0	182	12/15/2020	1FE
312905-KV-3	FHLMC 1063 H		09/15/2019	MBS PAYDOWN		1,749	1,749	2,148	1,858	0	(109)	0	(109)	0	1,749	0	0	0	449	04/15/2021	1FE
312905-SL-7	FHLMC 1066 O		09/15/2019	MBS PAYDOWN		2,031	2,031	2,372	2,121	0	(91)	0	(91)	0	2,031	0	0	0	336	04/15/2021	1FE
312906-DS-6	FHLMC 1099 X		09/01/2019	MBS PAYDOWN		5	5	77	17	0	(12)	0	(12)	0	5	0	0	0	31	06/15/2021	1FE
312906-JF-8	FHLMC 1107 J		09/01/2019	MBS PAYDOWN		30	30	1,475	102	0	(72)	0	(72)	0	30	0	0	0	202	07/15/2021	1FE
312906-LA-6	FHLMC 1111 H		09/01/2019	MBS PAYDOWN		12	12	351	32	0	(20)	0	(20)	0	12	0	0	0	87	07/15/2021	1FE
312906-LD-0	FHLMC 1101 N		09/01/2019	MBS PAYDOWN		43	43	846	153	0	(109)	0	(109)	0	43	0	0	0	314	07/15/2021	1FE
312906-YB-1	FHLMC 1125 F		09/01/2019	MBS PAYDOWN		12	12	305	32	0	(19)	0	(19)	0	12	0	0	0	76	08/15/2021	1FE
312907-EG-9	FHLMC 1148 H		09/01/2019	MBS PAYDOWN		1	1	17	3	0	(2)	0	(2)	0	1	0	0	0	4	10/15/2021	1FE
312907-HR-2	FHLMC 1142 W		09/01/2019	MBS PAYDOWN		17	17	229	42	0	(25)	0	(25)	0	17	0	0	0	56	10/15/2021	1FE
312907-RG-5	FHLMC 1155 U		09/01/2019	MBS PAYDOWN		12	12	300													



STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 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 and Administrative Symbol /Market Indicator (a)
312907-YZ-5	FHLMC 1165 M		09/01/2019	MBS PAYDOWN		.6	.6	.172	.32	.0	(26)	.0	(26)	.0	.6	.0	.0	.0	.42	11/15/2021	1FE
312909-J9-6	FHLMC 1280 BA		09/15/2019	MBS PAYDOWN		.18	.18	.153	.25	.0	(6)	.0	(6)	.0	.18	.0	.0	.0	.83	04/15/2022	1FE
312910-EK-4	FHLMC 1286 L		09/15/2019	MBS PAYDOWN		.5	.5	.3	.5	.0	.5	.0	.5	.0	.5	.0	.0	.0	.32	05/15/2022	1FE
312910-UL-4	FHLMC 1303 IB		09/01/2019	MBS PAYDOWN		.4	.4	.264	.18	.0	(13)	.0	(13)	.0	.4	.0	.0	.0	.32	06/15/2022	1FE
312911-YH-7	FHLMC 1363 E		09/15/2019	MBS PAYDOWN		.18	.18	.496	.65	.0	(47)	.0	(47)	.0	.18	.0	.0	.0	.142	08/15/2022	1FE
312912-YK-8	FHLMC 1401 SA		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.305	.37	.0	(37)	.0	(37)	.0	.0	.0	.0	.0	.81	10/15/2022	1FE
312913-JL-1	FHLMC 1424 S		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.96	.15	.0	(15)	.0	(15)	.0	.0	.0	.0	.0	.42	11/15/2022	1FE
312914-6Z-2	FHLMC 7 D		09/25/2019	MBS PAYDOWN		.527	.527	.559	.455	.0	.73	.0	.73	.0	.527	.0	.0	.0	.129	04/25/2023	1FE
312914-LM-4	FHLMC 1470 S		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.112	.12	.0	(12)	.0	(12)	.0	.0	.0	.0	.0	.65	02/15/2023	1FE
312914-V5-0	FHLMC 1482 K		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.293	.32	.0	(32)	.0	(32)	.0	.0	.0	.0	.0	.97	03/15/2023	1FE
312916-5L-9	FHLMC 1547 V		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.4276	.123	.0	(123)	.0	(123)	.0	.0	.0	.0	.0	.351	07/15/2023	1FE
31292H-RE-6	FGOLD 30YR		09/01/2019	MBS PAYDOWN		.17,907	.17,907	.18,509	.17,973	.0	(66)	.0	(66)	.0	.17,907	.0	.0	.0	.778	08/01/2032	1FE
3132HT-QK-5	FHSTR 309		09/15/2019	MBS PAYDOWN		.659,566	.659,566	.778,288	.666,770	.0	(7,204)	.0	(7,204)	.0	.659,566	.0	.0	.0	.24,530	08/15/2044	1FE
3132HU-BW-2	FHSTR 333		09/15/2019	MBS PAYDOWN		.107,624	.107,624	.127,350	.108,773	.0	(1,149)	.0	(1,149)	.0	.107,624	.0	.0	.0	.4,248	08/15/2044	1FE
3132HU-CJ-0	FHSTR 332		09/15/2019	MBS PAYDOWN		.543,573	.543,573	.630,205	.547,675	.0	(4,103)	.0	(4,103)	.0	.543,573	.0	.0	.0	.21,205	08/15/2044	1FE
31335A-ZA-9	FHLMC GOLD 30YR GIANT		09/01/2019	MBS PAYDOWN		.170,365	.170,365	.180,001	.0	.0	(576)	.0	(576)	.0	.170,365	.0	.0	.0	.3,228	08/01/2042	1FE
31335B-7G-5	FHLMC GOLD 30YR GIANT		09/01/2019	MBS PAYDOWN		.228,327	.228,327	.233,108	.0	.0	(424)	.0	(424)	.0	.228,327	.0	.0	.0	.5,443	06/01/2047	1FE
313398-AK-5	FHLMC 2338 SJ		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.2,222	.45	.0	(45)	.0	(45)	.0	.0	.0	.0	.0	.875	07/15/2031	1FE
31339D-2L-1	FHLMC 2418 SI		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.2,125	.59	.0	(59)	.0	(59)	.0	.0	.0	.0	.0	.860	02/15/2032	1FE
31339G-WU-1	FHLMC 2383 SD		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.1,485	.23	.0	(165)	.0	(165)	.0	.0	.0	.0	.0	.444	11/15/2031	1FE
31339N-J2-3	FHLMC 2410 GS		09/15/2019	MBS PAYDOWN		.15,048	.15,048	.16,327	.14,322	.0	.726	.0	.726	.0	.15,048	.0	.0	.0	.1,313	02/15/2032	1FE
31339W-6U-5	FHLMC 2426 TI		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.339	.69	.0	(69)	.0	(69)	.0	.0	.0	.0	.0	.106	03/15/2032	1FE
313370-QA-5	FHLMC 1570 S		09/01/2019	MBS PAYDOWN		.250	.250	.219	.237	.0	.13	.0	.13	.0	.250	.0	.0	.0	.32	08/15/2023	1FE
313370-QB-3	FHLMC 1570 SA		09/01/2019	MBS PAYDOWN		.250	.250	.239	.234	.0	.17	.0	.17	.0	.250	.0	.0	.0	.37	08/15/2023	1FE
313372-JH-4	FHLMC 24 SY		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	.1,938	.172	.0	(172)	.0	(172)	.0	.0	.0	.0	.0	.779	11/25/2023	1FE
313373-NN-4	FHLMC 1684 IO		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.1,141	.93	.0	(93)	.0	(93)	.0	.0	.0	.0	.0	.305	01/15/2024	1FE
313376-RC-7	FHLMC 1808 SB		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.218	.29	.0	(29)	.0	(29)	.0	.0	.0	.0	.0	.123	08/15/2023	1FE
313378-J5-7	FHLMC 1913 SB		09/15/2019	MBS PAYDOWN		.30	.30	.440	.63	.0	(33)	.0	(33)	.0	.30	.0	.0	.0	.160	04/15/2022	1FE
31337D-G5-9	FHLMC 2045 HJ		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.873	.85	.0	(85)	.0	(85)	.0	.0	.0	.0	.0	.381	10/15/2023	1FE
31337H-T3-1	FHLMC 2116 IO		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.1,444	.109	.0	(109)	.0	(109)	.0	.0	.0	.0	.0	.312	01/15/2029	1FE
31337J-SA-2	FHLMC 2137 Z		09/01/2019	MBS PAYDOWN		.13,168	.13,168	.13,802	.13,188	.0	(19)	.0	(19)	.0	.13,168	.0	.0	.0	.324	03/15/2029	1FE
31337K-H9-4	FHLMC 2141 SD		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	.1,517	.62	.0	(62)	.0	(62)	.0	.0	.0	.0	.0	.504	04/15/2029	1FE
31337T-ZN-4	FHLMC 2324 PJ		09/01/2019	MBS PAYDOWN		.11,157	.11,157	.11,601	.11,169	.0	(12)	.0	(12)	.0	.11,157	.0	.0	.0	.485	06/15/2031	1FE
31337V-RH-1	FHLMC 2436 PJ		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.670	.100	.0	(100)	.0	(100)	.0	.0	.0	.0	.0	.145	03/15/2032	1FE
31346A-GA-7	FHLMC 11TH COFI ARM		08/01/2019	MBS PAYDOWN		.190	.190	.196	.191	.0	.0	.0	.0	.0	.190	.0	.0	.0	.6	05/01/2029	1FE
31346A-GC-3	FHLMC 11TH COFI ARM		08/01/2019	VARIOUS		.208	.208	.214	.208	.0	(1)	.0	(1)	.0	.208	.0	.0	.0	.8	11/01/2030	1FE
31349U-PT-9	FHLMC 5/1 HYBRID ARM		08/01/2019	MBS PAYDOWN		.43,980	.43,980	.44,454	.44,050	.0	(70)	.0	(70)	.0	.43,980	.0	.0	.0	.1,212	05/01/2035	1FE
31352D-CJ-7	FHSTR 9 B		09/01/2019	VARIOUS		.0	.0	.11	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.5	02/01/2020	1FE
31358E-GJ-5	FNMA 90-58		09/01/2019	MBS PAYDOWN		.18	.18	.497	.80	.0	(62)	.0	(62)	.0	.18	.0	.0	.0	.130	05/25/2020	1FE
31358E-GP-1	FNMA 90-57	R	09/01/2019	MBS PAYDOWN		.4,250	.4,250	.39,928	.4,262	.0	(12)	.0	(12)	.0	.4,250	.0	.0	.0	.249	05/25/2020	1FE
31358F-7A-1	FNMA 91-24	O	09/01/2019	MBS PAYDOWN		.24	.24	.321	.108	.0	(84)	.0	(84)	.0	.24	.0	.0	.0	.163	03/25/2021	1FE
31358F-UE-7	FNMA 90-143	K	09/01/2019	MBS PAYDOWN		.1	.1	.9	.4	.0	(3)	.0	(3)	.0	.1	.0	.0	.0	.5	12/25/2020	1FE
31358F-V5-5	FNMA 91-17	H	09/01/2019	MBS PAYDOWN		.5	.5	.114	.15	.0	(10)	.0	(10)	.0	.5	.0	.0	.0	.31	03/25/2021	1FE
31358F-ZY-8	FNMA 91-7	K	09/01/2019	MBS PAYDOWN		.3	.3	.64	.16	.0	(13)	.0	(13)	.0	.3	.0	.0	.0	.17	02/25/2021	1FE
31358H-6T-7	FNMA 91-111	K	09/01/2019	MBS PAYDOWN		.17	.17	.477	.51	.0	(34)	.0	(34)	.0	.17	.0	.0	.0	.113	09/25/2021	1FE
31358H-FR-1	FNMA G-20	S	09/25/2019	MBS PAYDOWN		.2,616	.2,616	.3,256	.2,408	.0	.208	.0	.208	.0	.2,616	.0	.0	.0	.608	06/25/2021	1FE
31358H-RF-4	FNMA 91-82	PQ	09/01/2019	MBS PAYDOWN		.12	.12	.235	.80	.0	(67)	.0	(67)	.0	.12	.0	.0	.0	.104	08/25/2021	1FE
31358H-WX-9	FNMA 91-90	S	09/25/2019	MBS PAYDOWN		.17	.17	.222	.28	.0	(12)	.0	(12)	.0	.17	.0	.0	.0	.99	07/25/2021	1FE
31358J-6J-5	FNMA 91-134	L	09/01/2019	MBS PAYDOWN		.40	.40	.772	.186	.0	(146)	.0	(146)	.0	.40	.0	.0	.0	.286	10/25/2021	1FE
31358J-BP-5	FNMA 91-119	N	09/01/2019	MBS PAYDOWN		.7	.7	.108	.16	.0	(9)	.0	(9)	.0	.7	.0	.0	.0	.25	09/25/2021	1FE
31358J-E4-9	FNMA 91-136	K	09/01/2019	MBS PAYDOWN		.15	.15	.613	.48	.0	(33)	.0	(33)	.0	.15	.0	.0	.0	.100	10/25/2021	1FE
31358J-J6-9	FNMA 91-38	D	09/01/2019	MBS PAYDOWN		.3,450	.3,450	.3,368	.3,422	.0	.28	.0	.28	.0	.3,450	.0	.0	.0	.187	11/25/2021	1FE
31358K-P2-8	FNMA 91-160	PM	09/01/2019	MBS PAYDOWN		.8	.8	.220	.0	.0	.8	.0	.8	.0	.8	.0	.0	.0	.58	12/25/2021	1FE
31358L-GC-4	FNMA 692-2	M	09/01/2019	MBS PAYDOWN		.15	.15	.399	.130	.0	(115)	.0	(115)	.0	.15	.0	.0	.0	.100	01/25/2022	1FE
31358L-GN-0	FNMA 692-3	SO	09/25/2019	MBS PAYDOWN		.3	.3	.128	.28	.0	(25)	.0	(25)	.0	.3	.0	.0	.0	.74	01/25/2022	1FE
31358L-JX-5	FNMA 92-6	K	09/01/2019	MBS PAYDOWN		.15	.15	.527	.56	.0	(41)	.0	(41)	.0	.15	.0	.0	.0	.98	01/25/2022	1FE
31358L-LS-3	FNMA 92-5	J	09/01/2019	MBS PAYDOWN		.1	.1	.21	.3	.0	(2)	.0	(2)	.0	.1	.0	.0	.0	.6	01/25/2022	1FE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol /Market Indicator (a)
31358L-NN-2	FNMA_692-8	T	09/01/2019	MBS PAYDOWN		13	13	462	90	0	(77)	0	(77)	0	13	0	0	0	90	01/25/2022	IFE
31358L-W2-8	FNMA_92-30	S	09/25/2019	MBS PAYDOWN		314	332	498	314	0	18	0	18	0	332	0	0	0	141	03/25/2022	IFE
31358L-YD-2	FNMA_692-11	L	09/01/2019	MBS PAYDOWN		19	19	414	133	0	(114)	0	(114)	0	19	0	0	0	157	02/25/2022	IFE
31358M-2V-5	FNMA_692-25	SA	09/25/2019	MBS PAYDOWN		8	8	85	23	0	(15)	0	(15)	0	8	0	0	0	47	05/25/2022	IFE
31358M-2W-3	FNMA_692-25	SB	09/25/2019	MBS PAYDOWN		17	17	158	43	0	(26)	0	(26)	0	17	0	0	0	101	05/25/2022	IFE
31358M-2X-1	FNMA_692-25	SC	09/25/2019	MBS PAYDOWN		4	4	93	29	0	(26)	0	(26)	0	4	0	0	0	24	05/25/2022	IFE
31358M-YA-6	FNMA_92-49	T	09/01/2019	MBS PAYDOWN		4	4	46	11	0	(7)	0	(7)	0	4	0	0	0	13	04/25/2022	IFE
31358N-BU-5	FNMA_92-80	IO	09/01/2019	INTEREST ONLY PAYMENT		0	0	262	38	0	(38)	0	(38)	0	0	0	0	0	72	05/25/2022	IFE
31358P-VS-3	FNMA_92-131	IO	09/01/2019	INTEREST ONLY PAYMENT		0	0	569	93	0	(93)	0	(93)	0	0	0	0	0	161	08/25/2022	IFE
31358Q-5R-2	FNMA_92-180	S	09/25/2019	MBS PAYDOWN		12,423	12,423	14,197	12,662	0	(240)	0	(240)	0	12,423	0	0	0	1,630	10/25/2022	IFE
31358Q-ET-8	FNMA_92-162	SB	09/25/2019	MBS PAYDOWN		5,459	5,459	5,214	5,129	0	329	0	329	0	5,459	0	0	0	711	09/25/2022	IFE
31358Q-EY-7	FNMA_92-162	ED	09/01/2019	MBS PAYDOWN		41	41	2,198	123	0	(82)	0	(82)	0	41	0	0	0	179	09/25/2022	IFE
31358Q-HD-0	FNMA_92-159	PM	09/01/2019	MBS PAYDOWN		11	11	880	46	0	(35)	0	(35)	0	11	0	0	0	80	09/25/2022	IFE
31358Q-Y5-8	FNMA_92-184	J	09/01/2019	MBS PAYDOWN		3	3	162	13	0	(10)	0	(10)	0	3	0	0	0	23	10/25/2022	IFE
31358R-XA-6	FNMA_692-64	KA	09/01/2019	MBS PAYDOWN		17	17	1,045	92	0	(75)	0	(75)	0	17	0	0	0	122	11/25/2022	IFE
31358U-ZC-3	FNMA_93-54	N	09/01/2019	INTEREST ONLY PAYMENT		0	0	2,206	85	0	(85)	0	(85)	0	0	0	0	0	204	04/25/2023	IFE
31359A-DN-6	FNMA_93-74	S	09/25/2019	MBS PAYDOWN		18,435	18,435	16,516	17,661	0	774	0	774	0	18,435	0	0	0	1,849	05/25/2023	IFE
31359A-EB-1	FNMA_93-80	SA	09/01/2019	MBS PAYDOWN		1,123	1,123	1,000	1,082	0	41	0	41	0	1,123	0	0	0	78	05/25/2023	IFE
31359B-PY-9	FNMA_93-132	D	09/01/2019	MBS PAYDOWN		1,971	1,971	1,134	1,877	0	94	0	94	0	1,971	0	0	0	0	10/25/2022	IFE
31359B-ZM-2	FNMA_93-119	JB	09/01/2019	INTEREST ONLY PAYMENT		0	0	2,033	90	0	(90)	0	(90)	0	0	0	0	0	225	07/25/2023	IFE
31359D-4Z-3	FNMA_93-165	SN	09/25/2019	MBS PAYDOWN		6,468	6,468	6,639	6,407	0	61	0	61	0	6,468	0	0	0	494	09/25/2023	IFE
31359D-5C-3	FNMA_93-165	SU	09/01/2019	MBS PAYDOWN		965	965	871	915	0	50	0	50	0	965	0	0	0	109	09/25/2023	IFE
31359D-DD-2	FNMA_93-30	B	09/01/2019	MBS PAYDOWN		3,884	3,884	1,437	3,516	0	369	0	369	0	0	0	0	0	0	08/25/2023	IFE
31359D-HY-2	FNMA_93-176	E	09/01/2019	MBS PAYDOWN		3,732	3,732	1,713	3,108	0	623	0	623	0	0	0	0	0	0	08/25/2023	IFE
31359E-KN-0	FNMA_93-195	S	09/25/2019	MBS PAYDOWN		32,053	32,053	30,010	30,896	0	1,157	0	1,157	0	32,053	0	0	0	2,864	10/25/2023	IFE
31359F-DK-1	FNMA_93-202	SX	09/01/2019	MBS PAYDOWN		3,938	3,938	146	0	0	3,938	0	3,938	0	3,938	0	0	0	374	11/25/2023	IFE
31359K-AN-7	FNMA_96-14	SJ	09/01/2019	INTEREST ONLY PAYMENT		0	0	12,519	368	0	(368)	0	(368)	0	0	0	0	0	2,372	04/25/2024	IFE
31359K-GJ-0	FNMA_96-12	AL	09/01/2019	MBS PAYDOWN		244	244	250	244	0	0	0	0	0	244	0	0	0	13	06/25/2026	IFE
31359K-LK-1	FNMA_96-13	AL	09/01/2019	MBS PAYDOWN		230	230	229	230	0	0	0	0	0	230	0	0	0	11	08/25/2026	IFE
31359K-WG-8	FNMA_96-46	SA	09/25/2019	INTEREST ONLY PAYMENT		0	0	198	23	0	(23)	0	(23)	0	0	0	0	0	108	08/25/2021	IFE
31359L-V5-1	FNMA_96-5	AS	09/01/2019	INTEREST ONLY PAYMENT		0	0	455	175	0	(175)	0	(175)	0	0	0	0	0	275	07/25/2020	IFE
31359N-5S-6	FNMA_97-22	SI	09/25/2019	MBS PAYDOWN		557	557	636	496	0	60	0	60	0	557	0	0	0	148	10/25/2020	IFE
31359P-NS-1	FNMA_97-32	SC	09/25/2019	INTEREST ONLY PAYMENT		0	0	641	35	0	(35)	0	(35)	0	0	0	0	0	329	04/25/2027	IFE
31359P-UR-5	FNMA_97-37	SN	09/25/2019	INTEREST ONLY PAYMENT		0	0	221	45	0	(45)	0	(45)	0	0	0	0	0	66	03/25/2022	IFE
31359P-US-3	FNMA_97-37	SO	09/25/2019	INTEREST ONLY PAYMENT		0	0	484	108	0	(108)	0	(108)	0	0	0	0	0	134	12/25/2022	IFE
31359P-UT-1	FNMA_97-37	SP	09/25/2019	INTEREST ONLY PAYMENT		0	0	142	29	0	(29)	0	(29)	0	0	0	0	0	39	12/25/2022	IFE
31359Q-FQ-2	FNMA_97-50	SC	09/25/2019	INTEREST ONLY PAYMENT		0	0	1,603	60	0	(60)	0	(60)	0	0	0	0	0	166	10/25/2023	IFE
31359Q-GX-6	FNMA_97-50	SE	09/25/2019	MBS PAYDOWN		3,800	3,800	3,731	3,443	0	357	0	357	0	3,800	0	0	0	423	10/25/2023	IFE
31359S-QH-6	FNMA_01-10	SN	09/25/2019	INTEREST ONLY PAYMENT		0	0	630	80	0	(80)	0	(80)	0	0	0	0	0	155	01/25/2024	IFE
31359S-Z3-7	FNMA_01-26	S	09/18/2019	INTEREST ONLY PAYMENT		0	0	89	5	0	(5)	0	(5)	0	0	0	0	0	44	06/18/2031	IFE
31359T-7E-2	FNMA_98-16	X	09/01/2019	INTEREST ONLY PAYMENT		0	0	31	0	0	0	0	0	0	0	0	0	0	620	07/25/2028	IFE
31359V-F4-0	FNMA_99-22	PO	09/01/2019	MBS PAYDOWN		22	22	19	22	0	0	0	0	0	22	0	0	0	0	10/25/2021	IFE
31359V-F5-7	FNMA_99-22	IO	09/01/2019	INTEREST ONLY PAYMENT		0	0	338	47	0	(47)	0	(47)	0	0	0	0	0	121	10/25/2021	IFE
31359V-F6-5	FNMA_99-22	A	09/01/2019	MBS PAYDOWN		89	89	75	87	0	1	0	1	0	89	0	0	0	0	12/25/2021	IFE
31359V-F7-3	FNMA_99-22	B	09/01/2019	INTEREST ONLY PAYMENT		0	0	2,107	234	0	(234)	0	(234)	0	0	0	0	0	587	12/25/2021	IFE
31359V-LN-1	FNMA_99-7	S	09/25/2019	INTEREST ONLY PAYMENT		0	0	757	137	0	(137)	0	(137)	0	0	0	0	0	393	03/25/2029	IFE
31359X-A3-3	FNMA_00-5	MC	09/01/2019	MBS PAYDOWN		616	616	671	625	0	(9)	0	(9)	0	616	0	0	0	37	08/25/2023	IFE
31359X-ZY-8	FNMA_00-5	FI	09/25/2019	INTEREST ONLY PAYMENT		0	0	73	58	0	(58)	0	(58)	0	0	0	0	0	108	08/25/2022	IFE
31359X-ZZ-5	FNMA_00-5	MA	09/01/2019	MBS PAYDOWN		65	65	73	67	0	(2)	0	(2)	0	65	0	0	0	5	08/25/2022	IFE
313602-T7-9	FNMA_89-60	R	09/25/2019	VARIOUS		579	579	48,740	541	0	39	0	39	0	579	0	0	0	37	09/25/2019	IFE
313603-DY-5	FNMA_89-85	R	09/01/2019	MBS PAYDOWN		3,605	3,605	11,094	3,618	0	(13)	0	(13)	0	3,605	0	0	0	212	11/25/2019	IFE
313603-DZ-2	FNMA_89-87	R	09/01/2019	MBS PAYDOWN		2,479	2,479	10,981	2,485	0	(7)	0	(7)	0	2,479	0	0	0	149	11/25/2019	IFE
313603-F2-3	FNMA_90-22	R	09/01/2019	MBS PAYDOWN		459	459	2,539	421	0	38	0	38	0	459	0	0	0	25	03/25/2020	IFE
313603-SC-7	FNMA_90-5	O	09/01/2019	MBS PAYDOWN		0	0	7	1	0	(1)	0	(1)	0	0	0	0	0	2	01/25/2020	IFE
313603-IP-3	FNMA_90-12	G	09/01/2019	MBS PAYDOWN		3,189	3,189	2,978	3,136	0	52	0	52	0	3,189	0	0	0	95	02/25/2020	IFE
31364H-GK-7	FNSTR_65	Z	09/01/2019	VARIOUS		0	0	9	13	0	(13)	0	(13)	0	0	0	0	0	18	12/25/2019	IFE
31364H-GP-6	FNSTR_67	Z	09/01/2019	INTEREST ONLY PAYMENT		0	0	266	0	0	0	0	0	0	0	0	0	0	74	01/25/2020	IFE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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 and Administrative Symbol /Market Indicator (a)
31364H-HF-7	FNSTR 75	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	64	.1	.0	(1)	.0	(1)	.0	.0	.0	.0	.0	.15	04/25/2020	IFE
31364H-JV-0	FNSTR 94	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	48	.3	.0	(3)	.0	(3)	.0	.0	.0	.0	.0	.12	08/25/2021	IFE
31364H-K6-3	FNSTR 268	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	2,659	304	.0	(304)	.0	(304)	.0	.0	.0	.0	.0	.665	02/25/2023	IFE
31364H-LP-0	FNSTR 115	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	.0	.1	.0	(1)	.0	(1)	.0	.0	.0	.0	.0	.2	12/25/2021	IFE
31364H-MT-1	FNSTR 129	2	09/01/2019	MBS PAYDOWN		.3	.3	128	16	.0	(13)	.0	(13)	.0	.3	.0	.0	.0	.25	02/25/2022	IFE
31364H-NB-9	FNSTR 133	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	732	75	.0	(75)	.0	(75)	.0	.0	.0	.0	.0	.194	04/25/2022	IFE
31364H-NF-0	FNSTR 135	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	532	61	.0	(61)	.0	(61)	.0	.0	.0	.0	.0	.141	04/25/2022	IFE
31364H-NT-0	FNSTR 141	2	09/01/2019	VARIOUS		.0	.0	.1	.1	.0	(1)	.0	(1)	.0	.0	.0	.0	.0	.1	05/25/2022	IFE
31364H-P4-3	FNSTR 283	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	3,852	639	.0	(639)	.0	(639)	.0	.0	.0	.0	.0	.837	11/25/2026	IFE
31364H-QJ-9	FNSTR 156	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	225	35	.0	(35)	.0	(35)	.0	.0	.0	.0	.0	.53	07/25/2022	IFE
31364H-WL-7	FNSTR 229	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	129	8	.0	(8)	.0	(8)	.0	.0	.0	.0	.0	.16	07/25/2023	IFE
31364H-WY-9	FNSTR 235	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	87	5	.0	(5)	.0	(5)	.0	.0	.0	.0	.0	.19	08/25/2023	IFE
31364E-UR-6	FNMA 13-54		09/01/2019	INTEREST ONLY PAYMENT		.0	.0			.0		.0		.0	.0	.0	.0	.0			
31364Q-H3-7	FNMA 15-94		09/01/2019	MBS PAYDOWN		102,937	102,937	85,663	17,290	.0	(17,290)	.0	(17,290)	.0					21,945	06/25/2028	IFE
31364Q-VJ-6	FNMA 15-90		07/18/2019	VARIOUS		2,521,555	2,412,149	108,502	103,609	.0	(671)	.0	(671)	.0	102,937				2,423	09/25/2044	IFE
3136AT-EW-0	FNMA 16-51		09/25/2019	MBS PAYDOWN		112,710	112,710	2,574,970	2,573,160	.0	(14,903)	.0	(14,903)	.0	2,558,257		(36,702)	(36,702)	54,106	12/25/2045	IFE
3136B0-X8-4	FNMA 18-11		08/01/2019	MBS PAYDOWN		3,957,644	3,957,644	118,979	112,925	.0	(215)	.0	(215)	.0	112,710				2,574	10/25/2043	IFE
3136FC-M4-5	FNSTR 369	9	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	3,936,689	3,888,457	.0	69,187	.0	69,187	.0	3,957,644				98,654	12/25/2047	IFE
3136FC-ZJ-8	FNSTR 365	9	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	782	173	.0	(173)	.0	(173)	.0	.0	.0	.0	.0	261	04/25/2036	IFE
3136FC-ZL-3	FNMA 365	11	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	4,036	714	.0	(714)	.0	(714)	.0	.0	.0	.0	.0	986	01/25/2036	IFE
3136FC-ZX-7	FNSTR 366	1	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	4,771	803	.0	(803)	.0	(803)	.0	.0	.0	.0	.0	1,112	02/01/2036	IFE
3136FC-ZY-5	FNSTR 366	2	09/01/2019	INTEREST ONLY PAYMENT		.0	.0	2,732	630	.0	(630)	.0	(630)	.0	.0	.0	.0	.0	867	10/25/2035	IFE
31371K-WH-0	FNMA 30YR		09/01/2019	MBS PAYDOWN		6,276	6,276	5,808	910	.0	(910)	.0	(910)	.0	.0	.0	.0	.0	1,495	10/25/2035	IFE
31371L-JM-2	FNMA 20YR		09/01/2019	MBS PAYDOWN		29,566	29,566	6,743	6,324	.0	(49)	.0	(49)	.0	6,276				230	12/01/2032	IFE
31371L-KY-4	FNMA 30YR		09/01/2019	MBS PAYDOWN		3,518	3,518	30,896	29,683	.0	(117)	.0	(117)	.0	29,566				1,174	01/01/2024	IFE
31371M-KC-0	FNMA 30YR		09/01/2019	MBS PAYDOWN		337	337	3,490	3,515	.0	.3	.0	.3	.0	3,518				126	03/01/2034	IFE
31371M-Q9-1	FNMA 30YR		09/01/2019	MBS PAYDOWN		1,705	1,705	337	335	.0	2	.0	2	.0	337				12	11/01/2035	IFE
3137AA-U6-8	FHLMC 3867		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	1,633	1,681	.0	24	.0	24	.0	1,705				70	03/01/2036	IFE
3137AB-AC-5	FHLMC 3852		09/15/2019	MBS PAYDOWN		6,388	6,388	1,963	1,963	.0	(1,963)	.0	(1,963)	.0	.0	.0	.0	.0	3,581	05/15/2041	IFE
3137B3-MV-7	FHLMC 4223		09/01/2019	MBS PAYDOWN		8,180	8,180	6,756	6,435	.0	(47)	.0	(47)	.0	6,388				224	05/15/2041	IFE
3137BH-BZ-9	FHLMC 4451		09/01/2019	MBS PAYDOWN		94,052	94,052	7,986	8,157	.0	23	.0	23	.0	8,180				153	07/15/2043	IFE
3137BM-QC-3	FHLMC 4544		09/01/2019	MBS PAYDOWN		157,933	157,933	99,269	94,834	.0	(781)	.0	(781)	.0	94,052				2,222	11/15/2041	IFE
3137BM-V4-5	FHLMC 4552		09/01/2019	MBS PAYDOWN		104,178	104,178	166,323	159,414	.0	(1,481)	.0	(1,481)	.0	157,933				3,609	06/15/2042	IFE
3137BM-XB-7	FHLMC 4551		07/18/2019	VARIOUS		1,273,935	1,239,578	109,143	104,864	.0	(686)	.0	(686)	.0	104,178				2,424	01/15/2043	IFE
3137BN-7F-5	FHLMC 4561		09/01/2019	MBS PAYDOWN		98,692	98,692	1,316,083	1,309,945	.0	(10,250)	.0	(10,250)	.0	1,299,695		(25,760)	(25,760)	27,802	04/15/2042	IFE
3137BN-PS-7	FHLMC 4566		09/01/2019	MBS PAYDOWN		81,151	81,151	104,568	99,618	.0	(925)	.0	(925)	.0	98,692				2,386	09/15/2042	IFE
3137BQ-GW-1	FHLMC 4593		09/01/2019	MBS PAYDOWN		89,857	89,857	85,043	81,584	.0	(433)	.0	(433)	.0	81,151				1,622	06/15/2045	IFE
31385X-AZ-0	FNMA 30YR		09/01/2019	MBS PAYDOWN		13,166	13,166	94,982	90,440	.0	(583)	.0	(583)	.0	89,857				2,096	07/15/2044	IFE
31385X-EC-7	FNMA 30YR		09/01/2019	MBS PAYDOWN		6,179	6,179	14,145	13,267	.0	(101)	.0	(101)	.0	13,166				484	05/01/2033	IFE
31385X-TD-9	FNMA 30YR		09/01/2019	MBS PAYDOWN		82,571	82,571	6,638	6,226	.0	(47)	.0	(47)	.0	6,179				224	06/01/2033	IFE
3138A4-DC-6	FNMA 30YR		09/01/2019	MBS PAYDOWN		9,668	9,668	88,031	83,103	.0	(532)	.0	(532)	.0	82,571				4,075	05/01/2033	IFE
3138L4-SJ-3	FNMA 30YR MULTI		07/18/2019	VARIOUS		1,647,565	1,515,134	10,289	9,760	.0	(92)	.0	(92)	.0	9,668				255	12/01/2040	IFE
3138L6-GY-8	FNMA 30YR MULTI		07/18/2019	VARIOUS		1,191,530	1,098,372	1,645,223	1,624,558	.0	(3,385)	.0	(3,385)	.0	1,621,173		26,392	26,392	44,132	08/01/2043	IFE
3138L7-JH-0	FNMA 30YR MULTI		07/18/2019	VARIOUS		1,136,555	1,067,606	1,160,842	1,152,373	.0	(594)	.0	(594)	.0	1,151,778		39,752	39,752	31,275	04/01/2044	IFE
3138LD-T9-4	FNMA 30YR MULTI		07/18/2019	VARIOUS		486,735	474,158	1,112,312	1,108,227	.0	34	.0	34	.0	1,108,261		28,294	28,294	28,464	08/01/2044	IFE
3138LH-GZ-1	FNMA 30YR MULTI		09/01/2019	MBS PAYDOWN		5,353	5,353	464,212	464,291	.0	985	.0	985	.0	465,277		21,458	21,458	11,256	05/01/2046	IFE
3138LJ-SH-4	FNMA 30YR MULTI		07/18/2019	VARIOUS		975,036	970,236	5,353	5,353	.0	(2)	.0	(2)	.0	5,353		.0	.0	98	02/01/2047	IFE
3138LK-AX-5	FNMA 30YR MULTI		07/18/2019	VARIOUS		991,127	972,860	982,781	982,600	.0	1,116	.0	1,116	.0	983,717		(8,680)	(8,680)	21,787	07/01/2047	IFE
3138LL-6Q-3	FNMA 30YR MULTI		07/18/2019	VARIOUS		3,520,119	3,498,468	976,052	975,748	.0	1,072	.0	1,072	.0	976,820		14,308	14,308	22,720	08/01/2047	IFE
				CREDIT SUISSE SECURITIES (USA) LLC				3,348,416	3,352,398	.0	10,102	.0	10,102	.0	3,362,500		157,619	157,619	79,014	01/01/2048	IFE
3138LM-2W-2	FNMA >7 YR BALLOON MULTI		07/18/2019			891,074	820,000	845,625	845,115	.0	(458)	.0	(458)	.0	844,657		46,417	46,417	21,441	04/01/2038	IFE
3138LM-R3-9	FNMA 30YR MULTI		07/18/2019	VARIOUS		1,914,604	1,787,298	1,819,693	1,818,426	.0	1,236	.0	1,236	.0	1,819,663		94,941	94,941	46,557	03/01/2048	IFE
3138LM-R4-7	FNMA 30YR MULTI		09/01/2019	MBS PAYDOWN		7,940	7,940	8,023	7,940	.0	.0	.0	.0	.0	7,940		.0	.0	216	03/01/2048	IFE
3138LM-TN-3	FNMA 30YR MULTI		07/18/2019	VARIOUS		2,953,960	2,757,546	2,807,526	2,805,828	.0	1,901										

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 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 and Administrative Symbol /Market Indicator (a)
3138Y6-4C-5	FNMA 30YR		09/01/2019	MBS PAYDOWN		52,147	52,147	54,721	.0	.0	(196)	.0	(196)	.0	52,147	.0	.0	.0	1,148	01/01/2042	IFE
313920-6R-6	FNMA_01-44 SB		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	2,372	.62	.0	(62)	.0	(62)	.0	.0	.0	.0	.0	1,216	09/25/2031	IFE
313920-QK-9	FNMA_01-38 SA		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	2,233	.0	.0	(178)	.0	(178)	.0	.0	.0	.0	.0	719	08/25/2031	IFE
313920-ZJ-2	FNMA_01-46 S		09/18/2019	INTEREST ONLY PAYMENT		.0	.0	12,489	1,757	.0	(1,757)	.0	(1,757)	.0	.0	.0	.0	.0	4,240	09/18/2031	IFE
31392A-4R-6	FNMA_01-69 PS		09/25/2019	MBS PAYDOWN		22,139	22,139	21,531	20,719	.0	1,421	.0	1,421	.0	22,139	.0	.0	.0	1,578	12/25/2031	IFE
31392C-BH-6	FNMA_02-20 SK		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	2,073	.85	.0	(85)	.0	(85)	.0	.0	.0	.0	.0	793	04/25/2032	IFE
31392C-CE-2	FNMA_02-23 SA		09/25/2019	MBS PAYDOWN		18,276	18,276	19,281	17,557	.0	719	.0	719	.0	18,276	.0	.0	.0	1,864	04/25/2032	IFE
31392D-DD-1	FNMA_02-38 DS		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	730	.54	.0	(54)	.0	(54)	.0	.0	.0	.0	.0	508	04/25/2032	IFE
31392D-HA-3	FNMA_02-33 SB		09/25/2019	MBS PAYDOWN		2,450	2,450	3,387	2,364	.0	86	.0	86	.0	2,450	.0	.0	.0	395	06/25/2032	IFE
31392E-GM-6	FNMA_02-52 S		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	1,900	.46	.0	(46)	.0	(46)	.0	.0	.0	.0	.0	720	09/25/2032	IFE
31392E-NB-2	FNMA_02-58 SW		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	944	.18	.0	(18)	.0	(18)	.0	.0	.0	.0	.0	351	09/25/2032	IFE
31392F-RK-5	FNMA_02-74 SV		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	7,365	.160	.0	(160)	.0	(160)	.0	.0	.0	.0	.0	3,588	11/25/2032	IFE
31392G-DV-4	FNMA_02-90 S		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	792	.115	.0	(115)	.0	(115)	.0	.0	.0	.0	.0	284	09/25/2032	IFE
31392J-DK-2	FNMA_03-13 SW		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	3,347	.156	.0	(156)	.0	(156)	.0	.0	.0	.0	.0	1,191	03/25/2033	IFE
31392K-V9-4	FHLMC 2444 SR		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	668	.69	.0	(69)	.0	(69)	.0	.0	.0	.0	.0	499	05/15/2032	IFE
31392K-WY-8	FHLMC 2444 TI		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	6,735	.888	.0	(888)	.0	(888)	.0	.0	.0	.0	.0	1,475	05/15/2032	IFE
31392R-UR-0	FHLMC 2490 SA		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	299	.18	.0	(18)	.0	(18)	.0	.0	.0	.0	.0	137	04/15/2028	IFE
31392T-YJ-0	FHLMC 2478 TI		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	188	.37	.0	(37)	.0	(37)	.0	.0	.0	.0	.0	54	03/15/2032	IFE
31392W-JF-8	FHLMC 2516 SD		09/15/2019	INTEREST ONLY PAYMENT		.0	.0	687	.33	.0	(33)	.0	(33)	.0	.0	.0	.0	.0	242	02/15/2032	IFE
31393D-WT-4	FNMA_03-61		09/25/2019	MBS PAYDOWN		97,027	97,027	100,969	96,455	.0	573	.0	573	.0	97,027	.0	.0	.0	1,982	08/25/2033	IFE
31393J-C8-9	FHLMC 2551 NS		09/15/2019	MBS PAYDOWN		6,560	6,560	6,806	6,223	.0	338	.0	338	.0	6,560	.0	.0	.0	439	01/15/2033	IFE
31393L-FK-4	FHLMC T-54 2A		09/01/2019	MBS PAYDOWN		17,291	17,291	18,315	17,367	.0	(76)	.0	(76)	.0	17,291	.0	.0	.0	742	02/25/2043	IFE
31393T-5J-1	FNMA_03-116 SA		09/25/2019	MBS PAYDOWN		12,603	12,603	12,815	12,161	.0	441	.0	441	.0	12,603	.0	.0	.0	754	11/25/2033	IFE
31393T-DX-1	FNMA_03-89 SD		09/25/2019	MBS PAYDOWN		1,457	1,457	1,839	1,370	.0	87	.0	87	.0	1,457	.0	.0	.0	242	03/25/2032	IFE
31393T-U8-7	FNMA_03-109 QC		09/25/2019	MBS PAYDOWN		14,203	14,203	16,085	12,985	.0	1,218	.0	1,218	.0	14,203	.0	.0	.0	1,106	11/25/2033	IFE
31393T-U9-5	FNMA_03-109 QD		09/25/2019	MBS PAYDOWN		35,987	35,987	40,711	33,118	.0	2,869	.0	2,869	.0	35,987	.0	.0	.0	2,405	11/25/2033	IFE
31393T-VC-7	FNMA_03-102 TS		09/25/2019	MBS PAYDOWN		4,176	4,176	6,047	3,977	.0	198	.0	198	.0	4,176	.0	.0	.0	966	10/25/2033	IFE
31393U-CD-3	FNMA_03-126 SA		09/25/2019	MBS PAYDOWN		29,008	29,008	33,069	27,834	.0	1,174	.0	1,174	.0	29,008	.0	.0	.0	2,807	12/25/2033	IFE
31393U-DE-0	FNMA_03-119 SG		09/25/2019	MBS PAYDOWN		8,848	8,848	10,087	7,832	.0	1,016	.0	1,016	.0	8,848	.0	.0	.0	814	12/25/2033	IFE
31393U-ZG-1	FNMA_03-131 SK		09/25/2019	MBS PAYDOWN		68,801	68,801	76,639	65,923	.0	2,878	.0	2,878	.0	68,801	.0	.0	.0	5,238	01/25/2034	IFE
31393V-JC-6	FHLMC 2626		09/01/2019	MBS PAYDOWN		22,991	22,991	26,756	23,082	.0	(91)	.0	(91)	.0	22,991	.0	.0	.0	1,163	06/15/2023	IFE
31393V-JE-2	FHLMC 2626		09/15/2019	MBS PAYDOWN		8,515	8,515	10,437	8,604	.0	(89)	.0	(89)	.0	8,515	.0	.0	.0	503	06/15/2023	IFE
31393W-VQ-9	FHLMC 2641		07/01/2019	MBS PAYDOWN		1,824	1,824	2,135	1,830	.0	(6)	.0	(6)	.0	1,824	.0	.0	.0	83	07/15/2033	IFE
31393Y-7B-5	FNMA_04-57 SP		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	64,057	5,068	.0	(5,068)	.0	(5,068)	.0	.0	.0	.0	.0	7,359	05/25/2034	IFE
31393Y-EC-5	FNMA_04-28 SA		09/25/2019	MBS PAYDOWN		18,384	18,384	20,396	18,308	.0	76	.0	76	.0	18,384	.0	.0	.0	1,153	05/25/2034	IFE
31394A-2W-5	FNMA_04-73 TJ		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	2,688	.861	.0	(861)	.0	(861)	.0	.0	.0	.0	.0	2,451	10/25/2034	IFE
31394A-4U-7	FNMA_04-70 KJ		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	4,216	.676	.0	(676)	.0	(676)	.0	.0	.0	.0	.0	1,542	10/25/2034	IFE
31394A-E4-4	FNMA_04-69 IP		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	1,304	.146	.0	(146)	.0	(146)	.0	.0	.0	.0	.0	364	12/25/2033	IFE
31394A-J7-2	FNMA_04-66 XA		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	3,501	.437	.0	(437)	.0	(437)	.0	.0	.0	.0	.0	933	09/25/2034	IFE
31394A-NQ-5	FNMA_04-63 TI		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	5,215	.500	.0	(500)	.0	(500)	.0	.0	.0	.0	.0	1,268	08/25/2034	IFE
31394A-NR-3	FNMA_04-63 BI		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	11,046	1,589	.0	(1,589)	.0	(1,589)	.0	.0	.0	.0	.0	3,472	08/25/2034	IFE
31394A-NQ-5	FNMA_04-60 SA		09/25/2019	MBS PAYDOWN		44,704	44,704	63,410	44,947	.0	(242)	.0	(242)	.0	44,704	.0	.0	.0	9,011	08/25/2024	IFE
31394A-ZQ-2	FNMA_04-71 TI		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	1,750	.334	.0	(334)	.0	(334)	.0	.0	.0	.0	.0	819	04/25/2034	IFE
31394A-ZS-8	FNMA_04-71 UI		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	1,935	.361	.0	(361)	.0	(361)	.0	.0	.0	.0	.0	835	02/25/2034	IFE
31394B-PX-6	FNMA_04-88 KS		09/25/2019	MBS PAYDOWN		50,307	50,307	51,792	47,963	.0	2,344	.0	2,344	.0	50,307	.0	.0	.0	4,660	10/25/2034	IFE
31394B-ZK-3	FNMA_04-91 SJ		09/25/2019	MBS PAYDOWN		10,724	10,724	10,878	10,562	.0	163	.0	163	.0	10,724	.0	.0	.0	553	10/25/2031	IFE
31394E-JL-3	FNMA_05-66		09/25/2019	MBS PAYDOWN		16,169	16,169	22,051	16,606	.0	(437)	.0	(437)	.0	16,169	.0	.0	.0	1,127	07/25/2035	IFE
31394E-KG-2	FNMA_05-66 SO		09/25/2019	MBS PAYDOWN		33,369	33,369	37,043	33,295	.0	73	.0	73	.0	33,369	.0	.0	.0	2,391	07/25/2035	IFE
31394E-TR-9	FNMA_05-59 NO		09/25/2019	MBS PAYDOWN		11,512	11,512	12,030	10,921	.0	590	.0	590	.0	11,512	.0	.0	.0	799	05/25/2035	IFE
31394F-BL-8	FNMA_05-75 SU		09/25/2019	MBS PAYDOWN		15,633	15,633	20,686	15,530	.0	103	.0	103	.0	15,633	.0	.0	.0	2,136	09/25/2035	IFE
31394H-4N-8	FHLMC 2662 Z		09/01/2019	MBS PAYDOWN		94,280	94,280	105,734	95,523	.0	(1,243)	.0	(1,243)	.0	94,280	.0	.0	.0	3,124	08/15/2033	IFE
31394K-KV-5	FHLMC 2682 SB		09/15/2019	MBS PAYDOWN		13,991	13,991	14,551	13,264	.0	727	.0	727	.0	13,991	.0	.0	.0	857	10/15/2033	IFE
31394K-L6-9	FHLMC 2682 TW		09/15/2019	MBS PAYDOWN		6,213	6,213	7,052	5,923	.0	290	.0	290	.0	6,213	.0	.0	.0	638	10/15/2033	IFE
31394K-ZD-9	FHLMC 2692 SC		09/15/2019	MBS PAYDOWN		30,114	30,114	26,69													

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol /Market Indicator (a)
31394U-L2-6	FNMA_05-106 PK		09/25/2019	MBS PAYDOWN		5,719	5,719	5,401	0	0	5,719	0	5,719	0	5,719	0	0	0	493	12/25/2035	IFE
31394U-VF-6	FNMA_05-101B B		09/01/2019	MBS PAYDOWN		98,721	98,721	101,760	98,999	0	(278)	0	(278)	0	98,721	0	0	0	3,301	11/25/2035	IFE
31394U-Y5-5	FNMA_05-110 TN		09/25/2019	MBS PAYDOWN		12,231	12,231	12,074	12,231	0	1,952	0	1,952	0	12,231	0	0	0	1,161	04/25/2035	IFE
31394V-JJ-0	FNMA_05-114 SP		09/25/2019	MBS PAYDOWN		15,915	15,915	18,412	15,426	0	490	0	490	0	15,915	0	0	0	1,324	01/25/2036	IFE
31394V-TY-6	FNMA_05-115 NS		09/25/2019	INTEREST ONLY PAYMENT		0	0	5,907	73	0	(73)	0	(73)	0	0	0	0	0	2,756	01/25/2036	IFE
31394Y-VD-3	FHLMC 2795 TS		09/15/2019	INTEREST ONLY PAYMENT		0	0	3,018	336	0	(336)	0	(336)	0	0	0	0	0	808	03/15/2024	IFE
31394Y-XB-5	FHLMC 2817 PO		09/01/2019	MBS PAYDOWN		25,058	25,058	20,429	24,478	0	580	0	580	0	25,058	0	0	0	0	06/15/2034	IFE
31395A-SB-7	FHLMC 2809 EZ		09/01/2019	MBS PAYDOWN		101,910	101,910	112,656	103,371	0	(1,461)	0	(1,461)	0	101,910	0	0	0	3,393	06/15/2024	IFE
31395A-DX-0	FHLMC 2815 QT		09/15/2019	INTEREST ONLY PAYMENT		0	0	3,618	615	0	(615)	0	(615)	0	0	0	0	0	1,257	03/15/2034	IFE
31395B-LX-9	FNMA_06-10 HI		09/25/2019	INTEREST ONLY PAYMENT		0	0	38,660	3,102	0	(3,102)	0	(3,102)	0	0	0	0	0	8,481	03/25/2036	IFE
31395B-M5-9	FNMA_06-21 SW		09/25/2019	MBS PAYDOWN		43,824	43,824	44,235	41,414	0	2,410	0	2,410	0	43,824	0	0	0	4,651	04/25/2036	IFE
31395B-VI-0	FNMA_06-15 SB		09/25/2019	MBS PAYDOWN		16,395	16,395	14,592	16,395	0	16,395	0	16,395	0	16,395	0	0	0	1,382	03/25/2036	IFE
31395C-FD-8	FHLMC 2820 PI		09/01/2019	INTEREST ONLY PAYMENT		0	0	2,649	1,135	0	(1,135)	0	(1,135)	0	0	0	0	0	1,625	06/15/2033	IFE
31395D-B2-4	FNMA_06-57 SI		09/25/2019	INTEREST ONLY PAYMENT		0	0	995	0	0	0	0	0	0	0	0	0	0	841	06/25/2036	IFE
31395D-BC-2	FNMA_06-40 SA		09/25/2019	INTEREST ONLY PAYMENT		0	0	6,251	133	0	(133)	0	(133)	0	0	0	0	0	2,943	05/25/2036	IFE
31395D-PQ-6	FNMA_06-36 SI		09/25/2019	MBS PAYDOWN		964	964	973	0	0	964	0	964	0	964	0	0	0	152	05/25/2036	IFE
31395F-CA-0	FHLMC 2836 QH		09/01/2019	MBS PAYDOWN		205,346	205,346	185,838	203,971	0	1,374	0	1,374	0	205,346	0	0	0	6,801	08/15/2034	IFE
31395F-LE-2	FHLMC 2862 GB		09/01/2019	MBS PAYDOWN		34,591	34,591	33,645	34,591	0	88	0	88	0	34,591	0	0	0	1,149	09/15/2024	IFE
31395H-8F-2	FHLMC 2866 GS		09/15/2019	INTEREST ONLY PAYMENT		0	0	2,994	231	0	(231)	0	(231)	0	0	0	0	0	1,815	09/15/2034	IFE
31395H-Y2-3	FHLMC 2895 EK		09/01/2019	MBS PAYDOWN		1,457	1,457	1,473	1,471	0	(14)	0	(14)	0	1,457	0	0	0	39	11/15/2019	IFE
31395L-RU-7	FHLMC 2921 PS		09/15/2019	INTEREST ONLY PAYMENT		0	0	9,085	337	0	(337)	0	(337)	0	0	0	0	0	3,085	01/15/2035	IFE
31395N-AP-2	FNMA_06-44 PO		09/01/2019	MBS PAYDOWN		14,736	14,736	10,656	12,901	0	1,835	0	1,835	0	14,736	0	0	0	0	06/25/2036	IFE
31395N-GV-3	FNMA_06-53 SI		09/01/2019	MBS PAYDOWN		105,852	105,852	119,362	107,288	0	(1,436)	0	(1,436)	0	105,852	0	0	0	3,914	06/25/2036	IFE
31395N-WD-5	FNMA_06-56 S		09/25/2019	INTEREST ONLY PAYMENT		0	0	16,699	1,173	0	(1,173)	0	(1,173)	0	0	0	0	0	5,807	07/25/2036	IFE
31395P-M4-1	FHLMC 2953 LD		09/01/2019	MBS PAYDOWN		22,621	22,621	22,253	22,553	0	68	0	68	0	22,621	0	0	0	771	12/15/2034	IFE
31395T-CB-8	FHLMC 2967 SE		09/15/2019	MBS PAYDOWN		15,297	15,297	16,196	15,186	0	111	0	111	0	15,297	0	0	0	989	04/15/2035	IFE
31395U-FB-2	FHLMC 2990 SV		09/15/2019	MBS PAYDOWN		77,150	77,150	79,947	73,736	0	3,414	0	3,414	0	77,150	0	0	0	6,765	05/15/2035	IFE
31395U-Z5-3	FHLMC 2996 SA		09/15/2019	MBS PAYDOWN		140,438	140,438	133,811	115,479	0	24,958	0	24,958	0	140,438	0	0	0	12,192	06/15/2035	IFE
31395V-GG-8	FHLMC 2989 UV		09/15/2019	INTEREST ONLY PAYMENT		0	0	9,307	828	0	(828)	0	(828)	0	0	0	0	0	3,019	02/15/2032	IFE
31396C-K9-0	FHLMC 3047 SW		09/15/2019	MBS PAYDOWN		134,160	134,160	135,984	126,945	0	7,215	0	7,215	0	134,160	0	0	0	14,373	10/15/2035	IFE
31396C-VV-9	FHLMC 3055 SA		09/15/2019	MBS PAYDOWN		223,076	223,076	231,466	209,939	0	13,138	0	13,138	0	223,076	0	0	0	16,196	07/15/2034	IFE
31396H-JA-8	FHLMC 3114 PI		09/15/2019	INTEREST ONLY PAYMENT		0	0	21,817	263	0	(263)	0	(263)	0	0	0	0	0	8,746	02/15/2036	IFE
31396J-LF-0	FHLMC 3122 FNMA		09/15/2019	MBS PAYDOWN		25,679	25,679	20,210	25,183	0	495	0	495	0	25,679	0	0	0	0	03/15/2036	IFE
31396K-SV-0	FNMA_06-98 ST		09/25/2019	MBS PAYDOWN		11,692	11,692	11,461	11,484	0	208	0	208	0	11,692	0	0	0	521	10/25/2036	IFE
31396K-LL-4	FNMA_06-70 PK		09/25/2019	MBS PAYDOWN		34,080	34,080	36,130	31,665	0	2,415	0	2,415	0	34,080	0	0	0	4,606	06/25/2036	IFE
31396L-2H-2	FNMA_06-113 SB		09/25/2019	MBS PAYDOWN		12,020	12,020	11,840	10,267	0	1,753	0	1,753	0	12,020	0	0	0	1,525	11/25/2036	IFE
31396L-H3-7	FNMA_06-122 SA		09/25/2019	MBS PAYDOWN		114,718	114,718	112,424	70,846	0	43,872	0	43,872	0	114,718	0	0	0	11,541	12/25/2036	IFE
31396L-X2-1	FNMA_06-113 MS		09/25/2019	MBS PAYDOWN		25,759	25,759	22,772	17,786	0	7,973	0	7,973	0	25,759	0	0	0	2,834	09/25/2036	IFE
31396L-ZW-3	FNMA_06-116 FNMA		09/01/2019	MBS PAYDOWN		49,907	49,907	56,342	50,187	0	(280)	0	(280)	0	49,907	0	0	0	1,900	12/25/2036	IFE
31396N-L3-8	FHLMC 3147 OE		09/15/2019	MBS PAYDOWN		177	177	108	169	0	8	0	8	0	177	0	0	0	0	04/15/2036	IFE
31396P-2W-0	FNMA_07-21 FNMA		09/25/2019	INTEREST ONLY PAYMENT		0	0	1,068	239	0	(239)	0	(239)	0	0	0	0	0	272	03/25/2037	IFE
31396P-VB-4	FNMA_07-9 PO		09/25/2019	MBS PAYDOWN		3,057	3,057	2,267	2,932	0	125	0	125	0	3,057	0	0	0	0	03/25/2037	IFE
31396P-YR-6	FNMA_07-16 SM		09/25/2019	INTEREST ONLY PAYMENT		0	0	426	0	0	0	0	0	0	0	0	0	0	182	03/25/2037	IFE
31396Q-RH-4	FNMA_09-59F FNMA		09/01/2019	MBS PAYDOWN		168,701	168,701	172,708	168,986	0	(285)	0	(285)	0	168,701	0	0	0	5,860	08/25/2039	IFE
31396V-AU-2	FNBR_07-B1 FNBR		09/01/2019	MBS PAYDOWN		132,402	132,402	150,001	133,251	0	(849)	0	(849)	0	132,402	0	0	0	4,940	04/25/2037	IFE
31396V-LW-6	FNMA_07-28 FNMA		09/25/2019	MBS PAYDOWN		52,848	52,848	50,478	52,794	0	54	0	54	0	52,848	0	0	0	1,274	01/25/2036	IFE
31396V-MD-7	FNMA_07-35 SG		09/25/2019	INTEREST ONLY PAYMENT		0	0	12,002	369	0	(369)	0	(369)	0	0	0	0	0	4,528	04/25/2037	IFE
31396X-JM-7	FNMA_07-84 S		09/25/2019	MBS PAYDOWN		942	942	927	811	0	131	0	131	0	942	0	0	0	120	08/25/2037	IFE
31396X-LT-9	FNMA_07-84B P		09/01/2019	MBS PAYDOWN		19,256	19,256	21,231	16,573	0	(261)	0	(261)	0	19,256	0	0	0	555	08/25/2037	IFE
31396X-NZ-3	FNMA_07-86 ST		09/25/2019	INTEREST ONLY PAYMENT		0	0	680	147	0	(147)	0	(147)	0	0	0	0	0	235	09/25/2037	IFE
31396X-YU-2	FNMA_07-91 DS		09/25/2019	INTEREST ONLY PAYMENT		0	0	2,717	0	0	0	0	0	0	0	0	0	0	1,100	10/25/2037	IFE
31397C-BC-2	FHLMC 3236 LS		09/15/2019	INTEREST ONLY PAYMENT		0	0	3,896	0	0	0	0	0	0	0	0	0	0	2,965	11/15/2036	IFE
31397F-GR-7	FHLMC 3271E PC		09/01/2019	MBS PAYDOWN		21,314	21,314	23,896	21,687	0	(374)	0	(374)	0	21,314	0	0	0	853	02/15/2037	IFE
31397N-SY-4	FNMA_08-83 BA		09/01/2019	MBS PAYDOWN		68,813	68,813	63,996	68,235	0	577	0	577	0	68,813	0	0	0	2,525	09/25/2038	IFE
31397N-MG-7	FNMA_09-11 PO		09/01/2019	MBS PAYDOWN		22,535	22,535	18,366	21,124	0	1,411	0	1,411	0	22,535	0	0	0	0	08/25/2038	IFE
31397P-BQ-2	FHLMC 3386 FY		09/15/2019	MBS PAYDOWN		8,820	8,820	7,129	8,380	0	440	0	440	0	8,820	0	0	0	73	02/15/2037	IFE
31397P-TY-6	FHLMC 3404 SH		09/15/2019	MBS PAYDOWN		81,734	81,734	85,760	79,937	0	1,797	0	1,797	0	81,734	0	0	0	4,354	01/15/2038	IFE

E05.5

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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 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 and Administrative Symbol /Market Indicator (a)
31397T-5W-8	FHLMC 3432 FX		09/15/2019	MBS PAYDOWN		16,096	16,096	13,118	15,821	0	275	0	275	0	16,096	0	0	0	310	07/15/2034	IFE
31397U-KG-3	FNMA 11-51		09/25/2019	MBS PAYDOWN		285,129	285,129	299,742	286,902	0	(1,773)	0	(1,773)	0	285,129	0	0	0	10,538	06/25/2041	IFE
31397W-4B-8	FHLMC 3460 AY		09/01/2019	MBS PAYDOWN		76,411	76,411	66,477	74,938	0	1,473	0	1,473	0	76,411	0	0	0	2,543	06/15/2038	IFE
31397Y-4Y-4	FHLMC 3484 AU		09/01/2019	MBS PAYDOWN		55,570	55,570	51,767	55,122	0	447	0	447	0	55,570	0	0	0	2,081	08/15/2038	IFE
31397Y-6W-6	FHLMC 3480 BE		09/01/2019	MBS PAYDOWN		47,900	47,900	44,360	46,977	0	923	0	923	0	47,900	0	0	0	1,680	08/15/2038	IFE
31398C-3M-8	FHLMC 3516B CB		09/01/2019	MBS PAYDOWN		39,049	39,049	40,050	39,125	0	(75)	0	(75)	0	39,049	0	0	0	1,300	03/15/2029	IFE
31398R-LT-0	FNMA 10-65		09/25/2019	MBS PAYDOWN		163,206	163,206	209,720	162,325	0	881	0	881	0	163,206	0	0	0	6,774	05/25/2040	IFE
31398V-RS-7	FHLMC 3662 PJ		09/01/2019	MBS PAYDOWN		114,180	114,180	120,549	114,634	0	(454)	0	(454)	0	114,180	0	0	0	3,816	04/15/2040	IFE
31402C-VP-4	FNMA 30YR		09/01/2019	MBS PAYDOWN		11,568	11,568	12,428	11,662	0	(95)	0	(95)	0	11,568	0	0	0	427	02/01/2034	IFE
31402Q-YV-7	FNMA 30YR		09/01/2019	MBS PAYDOWN		12,122	12,122	13,023	12,215	0	(93)	0	(93)	0	12,122	0	0	0	449	02/01/2035	IFE
31402R-DG-1	FNMA 30YR		09/01/2019	MBS PAYDOWN		1,517	1,517	1,570	1,522	0	(5)	0	(5)	0	1,517	0	0	0	61	04/01/2035	IFE
31404R-YS-0	FNMA 30YR		09/01/2019	MBS PAYDOWN		504	504	496	503	0	1	0	1	0	504	0	0	0	19	04/01/2034	IFE
31407C-HH-0	FNMA 6MO LIBOR ARM		09/01/2019	MBS PAYDOWN		4,930	4,930	4,962	4,941	0	(11)	0	(11)	0	4,930	0	0	0	143	07/01/2035	IFE
31407C-LC-9	FNMA 6MO LIBOR ARM		09/01/2019	MBS PAYDOWN		2,216	2,216	2,232	2,216	0	0	0	0	0	2,216	0	0	0	63	08/01/2035	IFE
31407G-SE-4	FNMA 1YR CMT ARM		09/01/2019	MBS PAYDOWN		2,626	2,626	2,660	2,634	0	(8)	0	(8)	0	2,626	0	0	0	78	06/01/2035	IFE
31407J-TP-7	FNMA 6MO LIBOR ARM		09/01/2019	MBS PAYDOWN		4,894	4,894	4,872	4,888	0	6	0	6	0	4,894	0	0	0	140	08/01/2035	IFE
31408B-SU-2	FNMA 30YR		09/01/2019	MBS PAYDOWN		51	51	49	51	0	0	0	0	0	51	0	0	0	2	01/01/2036	IFE
3140J-7W-7	FNMA 30YR		09/01/2019	MBS PAYDOWN		106,072	106,072	112,042	106,072	0	(515)	0	(515)	0	106,072	0	0	0	2,869	01/01/2044	IFE
3140J9-C8-2	FNMA 30YR		09/01/2019	MBS PAYDOWN		139,966	139,966	140,196	139,966	0	(17)	0	(17)	0	139,966	0	0	0	2,781	10/01/2047	IFE
3140J9-ME-8	FNMA 30YR		09/01/2019	MBS PAYDOWN		102,463	102,463	105,961	102,463	0	(224)	0	(224)	0	102,463	0	0	0	2,079	04/01/2047	IFE
314007-EW-3	FNMA 30YR		09/01/2019	MBS PAYDOWN		165,657	165,657	175,855	165,657	0	0	0	0	0	165,657	0	0	0	621	08/01/2047	IFE
31410G-NS-8	FNMA 30YR		09/01/2019	MBS PAYDOWN		60,671	60,671	60,822	60,699	0	(28)	0	(28)	0	60,671	0	0	0	2,401	09/01/2037	IFE
31411J-X3-5	FNMA 30YR		09/01/2019	MBS PAYDOWN		2,776	2,776	2,720	2,769	0	7	0	7	0	2,776	0	0	0	101	03/01/2037	IFE
31411U-GA-3	FNMA 30YR		09/01/2019	MBS PAYDOWN		3,497	3,497	3,427	3,487	0	11	0	11	0	3,497	0	0	0	128	04/01/2037	IFE
31413U-GW-3	FNMA 30YR		09/01/2019	MBS PAYDOWN		874	874	898	874	0	(4)	0	(4)	0	874	0	0	0	35	11/01/2037	IFE
31416X-WV-8	FNMA 30YR		09/01/2019	MBS PAYDOWN		26,145	26,145	27,827	26,282	0	(138)	0	(138)	0	26,145	0	0	0	696	03/01/2041	IFE
31419H-W9-9	FNMA 30YR		09/01/2019	MBS PAYDOWN		16,030	16,030	17,061	16,277	0	(247)	0	(247)	0	16,030	0	0	0	434	11/01/2040	IFE
31419J-LR-7	FNMA 30YR		09/01/2019	MBS PAYDOWN		47,713	47,713	50,781	48,001	0	(288)	0	(288)	0	47,713	0	0	0	1,225	10/01/2040	IFE
31419L-NH-2	FNMA 30YR		09/01/2019	MBS PAYDOWN		4,246	4,246	4,519	4,251	0	(5)	0	(5)	0	4,246	0	0	0	113	12/01/2040	IFE
38373Q-S2-8	GNMA 03-52 S		09/16/2019	INTEREST ONLY PAYMENT		0	0	5,847	172	0	(172)	0	(172)	0	0	0	0	0	1,708	06/16/2033	IFE
38373R-BE-8	GNMA 01-22 FG		09/16/2019	MBS PAYDOWN		103	103	103	103	0	0	0	0	0	103	0	0	0	2	05/16/2031	IFE
38373R-DK-2	GNMA 01-22 SG		09/16/2019	MBS PAYDOWN		4,335	4,335	4,519	4,131	0	204	0	204	0	4,335	0	0	0	408	05/16/2031	IFE
38373R-F6-1	GNMA 01-48 S		09/16/2019	INTEREST ONLY PAYMENT		0	0	347	23	0	(23)	0	(23)	0	0	0	0	0	222	10/16/2031	IFE
38373S-3R-6	GNMA 03-26 SX		09/16/2019	MBS PAYDOWN		47,793	47,793	49,993	46,284	0	1,509	0	1,509	0	47,793	0	0	0	2,620	04/16/2033	IFE
38373V-HT-0	GNMA 02-60 SB		09/16/2019	INTEREST ONLY PAYMENT		0	0	81	16	0	(16)	0	(16)	0	0	0	0	0	26	08/16/2032	IFE
38373V-ZQ-6	GNMA 02-70 SA		09/16/2019	INTEREST ONLY PAYMENT		0	0	5,527	196	0	(196)	0	(196)	0	0	0	0	0	3,608	10/16/2032	IFE
38373V-ZS-2	GNMA 02-70 SB		09/16/2019	INTEREST ONLY PAYMENT		0	0	3,051	493	0	(493)	0	(493)	0	0	0	0	0	1,159	10/16/2032	IFE
38373W-HH-1	GNMA 02-21 SV		07/16/2019	INTEREST ONLY PAYMENT		0	0	42,559	10,354	0	(10,354)	0	(10,354)	0	0	0	0	0	14,817	03/16/2032	IFE
383742-J6-1	GNMA 08-32 SI		09/16/2019	INTEREST ONLY PAYMENT		0	0	14,246	309	0	(309)	0	(309)	0	0	0	0	0	4,719	04/16/2038	IFE
38374B-SE-4	GNMA 03-74 PS		09/20/2019	MBS PAYDOWN		44,162	44,162	45,839	41,580	0	2,582	0	2,582	0	44,162	0	0	0	3,895	01/20/2033	IFE
38374C-DT-5	GNMA 03-75 SA		09/16/2019	MBS PAYDOWN		20,441	20,441	21,157	19,553	0	889	0	889	0	20,441	0	0	0	1,496	09/16/2033	IFE
38374D-DK-2	GNMA 06-36 SD		09/16/2019	INTEREST ONLY PAYMENT		0	0	2,556	120	0	(120)	0	(120)	0	0	0	0	0	2,053	07/16/2036	IFE
38374E-Y8-4	GNMA 03-114 AS		09/20/2019	MBS PAYDOWN		16,438	16,438	18,010	15,639	0	798	0	798	0	16,438	0	0	0	1,380	12/20/2033	IFE
38374F-K4-5	GNMA 04-17 QS		09/16/2019	MBS PAYDOWN		17,449	17,449	17,275	16,683	0	766	0	766	0	17,449	0	0	0	962	03/16/2034	IFE
38374G-XG-2	GNMA 04-39 QD		09/16/2019	MBS PAYDOWN		4,104	4,104	4,837	4,040	0	64	0	64	0	4,104	0	0	0	392	05/16/2034	IFE
38374G-YP-1	GNMA 04-32 SV		09/16/2019	MBS PAYDOWN		33,736	33,736	30,868	31,674	0	2,062	0	2,062	0	33,736	0	0	0	2,169	03/16/2034	IFE
38374L-JU-2	GNMA 05-43 SA		09/20/2019	INTEREST ONLY PAYMENT		0	0	6,374	0	0	0	0	0	0	0	0	0	0	5,330	06/20/2035	IFE
38374N-H3-4	GNMA 06-58 SL		09/16/2019	INTEREST ONLY PAYMENT		0	0	24,193	1,672	0	(1,672)	0	(1,672)	0	0	0	0	0	5,945	10/16/2036	IFE
38374N-U7-0	GNMA 06-61 SD		09/20/2019	INTEREST ONLY PAYMENT		0	0	5,717	411	0	(411)	0	(411)	0	0	0	0	0	1,621	11/20/2036	IFE
38375J-AV-7	GNMA 06-69 SJ		09/20/2019	INTEREST ONLY PAYMENT		0	0	2,675	197	0	(197)	0	(197)	0	0	0	0	0	820	12/20/2036	IFE
38375K-B4-3	GNMA 07-40 SC		09/16/2019	MBS PAYDOWN		64,226	64,226	65,018	60,195	0	4,031	0	4,031	0	64,226	0	0	0	6,565	07/16/2037	IFE
38375K-G3-0	GNMA 07-47 SD		09/16/2019	MBS PAYDOWN		81,447	81,447	87,066	75,080	0	6,367	0	6,367	0	81,447	0	0	0	10,163	08/16/2036	IFE
38375K-NH-8	GNMA 07-37 ES		09/16/2019	MBS PAYDOWN		54,079	54,079	55,043	50,835	0	3,244	0	3,244	0	54,079	0	0	0	5,672	06/16/2037	IFE
38375L-NZ-0	GNMA 07-64 AO		09/20/2019	MBS PAYDOWN		33,516	33,516	26,801	32,139	0	1,378	0	1,378	0	33,516	0	0	0	0	10/20/2037	IFE
38375P-KL-4	GNMA 08-9A SC		09/20/2019	INTEREST ONLY PAYMENT		0	0	2,004	111	0	(111)	0	(111)	0	0	0	0	0	612	02/20/2038	IFE
38375P-RT-0	GNMA 08-13 LC		09/16/2019	MBS PAYDOWN		50,841	50,841	56,159	50,095	0	746	0	746	0	50,841	0	0	0	3,564	02/16/2038	IFE
38375Y-SR-9	GNMA 09-1		09/20/2019	MBS PAYDOWN		30,030	30,030	35,882	30,381	0	(350)	0	(350)	0	30,030	0	0	0	1,722	11/20/2034	IFE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol /Market Indicator (a)
38376G-2S-8	GNMA 11-103		07/01/2019	MBS PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	12/16/2051	1FE
38376G-4U-1	GNMA 11-121		08/01/2019	MBS PAYDOWN		3	3	3	3	0	(3)	0	(3)	0	0	0	0	0	0	08/16/2051	1FE
38377E-NC-4	GNMA 10-42		09/16/2019	MBS PAYDOWN		52,523	52,523	72,186	54,475	0	(1,952)	0	(1,952)	0	52,523	0	0	0	3,629	06/16/2039	1FE
38377U-L9-7	GNMA 11-54		09/20/2019	MBS PAYDOWN		117,951	117,951	123,443	117,951	0	558	0	558	0	117,951	0	0	0	2,479	04/20/2041	1FE
38377V-Y6-7	GNMA 11-71		09/01/2019	MBS PAYDOWN		216,541	216,541	259,849	215,449	0	1,091	0	1,091	0	216,541	0	0	0	6,774	05/16/2041	1FE
38377W-ML-5	GNMA 11-70		09/20/2019	MBS PAYDOWN		65,915	65,915	77,542	66,048	0	(133)	0	(133)	0	65,915	0	0	0	2,142	12/20/2040	1FE
38378B-YH-6	GNMA 12-86		08/01/2019	MBS PAYDOWN		1	1	1	1	0	(1)	0	(1)	0	0	0	0	0	0	12/16/2053	1FE
38378V-W5-0	GNMA 13-117		09/20/2019	MBS PAYDOWN		645,960	645,960	865,587	660,664	0	(14,704)	0	(14,704)	0	645,960	0	0	0	45,585	06/20/2039	1FE
38379R-5P-4	GNMA 17-143		08/01/2019	MBS PAYDOWN		3	3	3	3	0	(3)	0	(3)	0	0	0	0	0	0	01/16/2059	1FE
3837HO-AH-6	GNMA 94-1 PL		09/01/2019	INTEREST ONLY PAYMENT		0	0	84	0	0	0	0	0	0	0	0	0	0	0	06/16/2024	1FE
3837HO-N3-3	GNMA 97-7 PI		09/01/2019	INTEREST ONLY PAYMENT		0	0	1,856	100	0	(100)	0	(100)	0	0	0	0	0	27	05/16/2027	1FE
3837H4-SR-2	GNMA 00-36 SG		09/20/2019	INTEREST ONLY PAYMENT		0	0	8	35	0	(35)	0	(35)	0	0	0	0	0	441	11/20/2030	1FE
<b>3199999 Subtotal - Bonds - U.S. Special Revenues</b>						<b>46,139,358</b>	<b>44,527,441</b>	<b>46,683,277</b>	<b>39,359,170</b>	<b>0</b>	<b>138,189</b>	<b>0</b>	<b>138,189</b>	<b>0</b>	<b>45,179,591</b>	<b>0</b>	<b>959,768</b>	<b>959,768</b>	<b>1,481,785</b>	<b>XXX</b>	<b>XXX</b>
001688-AF-3	ALS GROUP GENERAL PARTNERSHIP		07/19/2019	MATURITY		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,400	07/19/2019	2
00737B-AB-1	ADS TACTICAL INC -TL		09/30/2019	SINKING FUND REDEMPTION		19,984	19,984	19,784	19,946	0	39	0	39	0	19,984	0	0	0	1,090	07/26/2023	4FE
009158-AP-1	AIR PRODUCTS AND CHEMICALS INC		08/21/2019	MATURITY		1,740,000	1,740,000	1,829,580	1,752,650	0	(12,650)	0	(12,650)	0	1,740,000	0	0	0	76,125	08/21/2019	1FE
01126#-AA-1	ALAMO 6 LLC		09/30/2019	SINKING FUND REDEMPTION		74,915	74,915	74,915	74,915	0	0	0	0	0	74,915	0	0	0	3,124	03/31/2042	2
01185#-AA-3	ALASKA VENTURES LLC		09/30/2019	VARIOUS		398,865	398,865	398,865	398,865	0	0	0	0	0	398,865	0	0	0	13,970	06/30/2033	2PL
03072S-LU-7	AMSI 03-11 AF6		09/01/2019	MBS PAYDOWN		11,370	11,370	11,369	11,370	0	82	0	82	0	11,370	0	0	0	364	12/25/2033	1FM
037833-AZ-3	APPLE INC		07/18/2019	DIRECT		5,048,100	5,000,000	4,992,950	4,995,489	0	384	0	384	0	4,995,873	0	52,227	52,227	119,097	02/09/2025	1FE
04541G-BU-5	ABSHE 01-HE3 A1		09/15/2019	MBS PAYDOWN		5,111	5,111	5,088	5,134	0	(23)	0	(23)	0	5,111	0	0	0	113	11/15/2031	1FM
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC		09/01/2019	SINKING FUND REDEMPTION		135,997	135,997	135,997	135,997	0	0	0	0	0	135,997	0	0	0	4,882	09/01/2042	2PL
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		09/01/2019	SINKING FUND REDEMPTION		96,386	96,386	96,386	96,386	0	0	0	0	0	96,386	0	0	0	3,460	09/01/2042	2PL
054937-AF-4	BB&T CORPORATION		09/25/2019	LLC		4,412,276	4,400,000	5,016,383	4,477,389	0	(68,564)	0	(68,564)	0	4,408,824	0	3,452	3,452	209,183	11/01/2019	1FE
056059-AN-8	BX 18-IND		09/15/2019	MBS PAYDOWN		93,958	93,958	94,104	93,958	0	(31)	0	(31)	0	93,958	0	0	0	315	11/15/2035	1FM
058927-AB-0	BAFC 06-A 1A2		09/01/2019	MBS PAYDOWN		12,473	14,785	6,082	0	0	12,473	0	12,473	0	12,473	0	0	0	436	02/20/2036	1FM
05946X-H9-7	BAFC 05-H 4A1		09/01/2019	MBS PAYDOWN		339,920	591,530	577,074	334,111	0	5,809	0	5,809	0	339,920	0	0	0	15,627	11/20/2035	1FM
05946X-R2-1	BAFC 05-7 1A2		09/25/2019	MBS PAYDOWN		360	360	329	340	0	20	0	20	0	360	0	0	0	24	11/25/2035	1FM
05946X-ZD-8	BAFC 05-F 6A1		09/01/2019	MBS PAYDOWN		6,346	6,346	6,340	6,117	0	229	0	229	0	6,346	0	0	0	174	09/20/2035	1FM
05949C-GD-2	BOAIMS 05-H 4A1		09/01/2019	MBS PAYDOWN		14,915	14,915	13,463	14,403	0	512	0	512	0	14,915	0	0	0	462	09/25/2035	1FM
05949Q-BG-9	BAFC 06-2 4A1		09/25/2019	MBS PAYDOWN		3,651	5,681	5,648	3,391	0	259	0	259	0	3,651	0	0	0	586	03/25/2036	1FM
059513-EA-5	BOAIMS 07-4 1P0		09/01/2019	MBS PAYDOWN		638	1,085	745	618	0	20	0	20	0	638	0	0	0	0	12/28/2037	1FM
059515-BA-3	BAFC 07-3 XPO		09/01/2019	MBS PAYDOWN		14,023	14,765	7,696	12,520	0	1,503	0	1,503	0	14,023	0	0	0	0	09/25/2034	1FM
05951F-OH-5	BAFC 07-1 30P0		09/01/2019	MBS PAYDOWN		22,977	27,203	14,093	21,961	0	1,017	0	1,017	0	22,977	0	0	0	0	01/25/2037	1FM
06406H-BP-3	BANK OF NEW YORK M MTN		07/18/2019	DIRECT		2,654,138	2,625,000	2,799,038	2,696,486	0	(38,241)	0	(38,241)	0	2,658,244	0	(4,107)	(4,107)	123,098	01/15/2020	1FE
06541K-AJ-7	BANK 18-BN12 INC		08/28/2019	MORGAN STANLEY & CO.		1,556,745	1,705,000	1,524,843	0	0	951	0	951	0	1,525,793	0	30,952	30,952	4,120	05/15/2061	1FM
07274N-AG-8	BAYER US FINANCE II LLC		08/29/2019	RBC CAPITAL MARKETS		2,997,720	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(2,280)	(2,280)	78,449	12/15/2023	2FE
07274N-BG-7	BAYER US FINANCE II LLC		09/04/2019	CREDIT SUISSE SECURITIES (USA) LLC		215,640	225,000	224,441	224,481	0	8	0	8	0	224,488	0	(8,848)	(8,848)	7,925	04/15/2045	2FE
07386V-AB-6	BSABS 07-AC3 A2		09/25/2019	VARIOUS		0	0	7,196	954	0	(954)	0	(954)	0	0	0	0	0	6,924	04/25/2037	6FE
07387#-AA-2	BEAR SIAMP FINANCE LP		09/30/2019	SINKING FUND REDEMPTION		73,255	73,255	73,255	73,255	0	0	0	0	0	73,255	0	0	0	1,898	10/08/2025	2PL
073882-AC-6	BSARM 06-4 2A1		09/01/2019	MBS PAYDOWN		77,316	76,924	46,395	73,244	0	4,071	0	4,071	0	77,316	0	0	0	2,219	10/25/2036	1FM
07388E-AA-4	BSABS 06-SD2 A1		09/25/2019	MBS PAYDOWN		4,657	4,657	4,657	4,657	0	0	0	0	0	4,657	0	0	0	87	06/25/2036	1FM
07388V-AG-3	BSABS 07-T26 AM		09/01/2019	MBS PAYDOWN		702,836	702,836	706,658	703,237	0	(402)	0	(402)	0	702,836	0	0	0	28,804	01/12/2045	1FM
07388W-AB-2	BSABS 06-AC4 A2		09/25/2019	MBS PAYDOWN		10,884	13,397	13,736	10,720	0	164	0	164	0	10,884	0	0	0	1,784	07/25/2036	1FM
08143K-AK-1	BEIMS CO INC		08/01/2019	MATURITY		390,000	390,000	388,795	389,906	0	94	0	94	0	390,000	0	0	0	26,910	08/01/2019	2FE
093712-AC-1	BLOOM ENERGY CORPORATION		07/31/2019	CORPORATE ACTION		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	25,000	07/31/2024	4PL
105678-AA-0	BRAVES STADIUM COMPANY LLC		09/30/2019	SINKING FUND REDEMPTION		215,755	215,755	215,755	215,755	0	0	0	0	0	215,755	0	0	0	8,134	09/30/2041	2PL

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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 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 and Administrative Symbol /Market Indicator (a)
125238-AA-9	CC TUGS LLC		09/30/2019	SINKING FUND REDEMPTION		79,641	79,641	79,641	79,641	0	0	0	0	0	79,641	0	0	0	3,191	09/30/2030	3PL
12555D-AA-3	CIM_19-INV1		09/01/2019	MBS PAYDOWN		216,614	216,614	220,157	0	0	(440)	0	(440)	0	216,614	0	0	0	3,654	02/25/2049	1FE
12556M-AB-0	CIM_19-J1		09/01/2019	MBS PAYDOWN		136,203	136,203	138,033	0	0	(358)	0	(358)	0	136,203	0	0	0	397	08/25/2049	1FE
126379-AA-4	CSMC_07-4	1A1	09/25/2019	MBS PAYDOWN		10,043	10,043	9,282	9,983	0	60	0	60	0	10,043	0	0	0	191	06/25/2037	1FIM
126379-BM-7	CSMC_07-4	1A9	09/25/2019	MBS PAYDOWN		1,683	1,683	1,405	1,363	0	321	0	321	0	1,683	0	0	0	172	06/25/2037	1FIM
126650-BP-4	CVS PASS-THROUGH TRUST		09/10/2019	SINKING FUND REDEMPTION		5,893	5,893	5,518	5,874	0	19	0	19	0	5,893	0	0	0	237	12/10/2028	2FE
12666B-AD-7	CWHL_06-22	2A3	09/25/2019	MBS PAYDOWN		1,359,137	1,359,137	1,359,137	1,305,423	0	53,714	0	53,714	0	1,359,137	0	0	0	23,818	01/25/2034	1FIM
12667G-GA-5	CWALT_05-19CB	A2	09/25/2019	MBS PAYDOWN		7,052	7,352	7,452	6,894	0	158	0	158	0	7,052	0	0	0	540	06/25/2035	1FIM
12667G-L7-6	CWALT_05-27	1A1	09/01/2019	MBS PAYDOWN		5,740	6,965	6,960	5,589	0	151	0	151	0	5,740	0	0	0	118	08/25/2035	1FIM
12667G-LD-3	CWALT_05-23CB	A3	09/25/2019	MBS PAYDOWN		4,728	4,728	4,917	4,591	0	137	0	137	0	4,728	0	0	0	397	07/25/2035	1FIM
12667G-Y9-8	CWALT_05-38		09/01/2019	MBS PAYDOWN		23,956	23,956	23,147	23,927	0	29	0	29	0	23,956	0	0	0	603	09/25/2035	2FIM
12668A-KU-8	CWALT_05-53T2	2A6	09/25/2019	MBS PAYDOWN		128,129	128,747	78,802	127,458	0	672	0	672	0	128,129	0	0	0	2,601	11/25/2035	1FIM
12668A-NB-7	CWALT_05-55CB	2A4	09/25/2019	MBS PAYDOWN		17,777	18,194	18,365	17,523	0	254	0	254	0	17,777	0	0	0	1,544	11/25/2035	1FIM
12668B-CH-4	CWALT_05-77T1	1A3	09/25/2019	MBS PAYDOWN		28,883	30,986	30,986	28,769	0	114	0	114	0	28,883	0	0	0	1,117	02/25/2036	1FIM
12668B-CJ-0	CWALT_05-77T1	1A4	09/25/2019	MBS PAYDOWN		4,444	8,544	8,603	4,343	0	101	0	101	0	4,444	0	0	0	946	02/25/2036	1FIM
12668B-XG-3	CWALT_06-12CB	A11	09/25/2019	MBS PAYDOWN		3,401	3,401	3,427	2,390	0	51	0	51	0	2,441	0	0	0	407	05/25/2036	1FIM
126694-2B-3	CWHL_06-10	1A5	09/25/2019	MBS PAYDOWN		10,986	11,035	11,049	10,600	0	386	0	386	0	10,986	0	0	0	1,811	05/25/2036	1FIM
126694-M7-0	CWHL_06-0A5	1A2	09/25/2019	MBS PAYDOWN		1,587	7,195	665	0	0	1,587	0	1,587	0	1,587	0	0	0	141	04/25/2046	1FIM
12669E-EH-5	CWHL_03-15	1A2	09/25/2019	MBS PAYDOWN		509	999	1,021	235	0	273	0	273	0	509	0	0	0	57	05/25/2021	1FIM
12669F-XP-3	CWHL_04-7	5A1	09/25/2019	MBS PAYDOWN		29,870	29,870	22,218	30,212	0	(341)	0	(341)	0	29,870	0	0	0	611	05/25/2034	1FIM
12669G-AJ-0	CWHL_04-21	A3	09/01/2019	MBS PAYDOWN		66,477	66,477	69,362	67,049	0	(572)	0	(572)	0	66,477	0	0	0	3,266	11/25/2034	1FIM
12669G-HY-0	CWHL_04-29	1A1	09/25/2019	MBS PAYDOWN		15,756	15,756	15,756	15,756	0	0	0	0	0	15,756	0	0	0	316	02/25/2035	1FIM
12669G-LX-7	CWHL_05-11	6A1	09/25/2019	MBS PAYDOWN		326	326	289	346	0	(20)	0	(20)	0	326	0	0	0	10	03/25/2035	1FIM
15005F-AA-7	CEU UPTON COUNTY SOLAR LLC		06/30/2019	VARIOUS		41,245	41,245	41,245	41,245	0	0	0	0	0	41,245	0	0	0	913	06/30/2042	2
161546-JH-0	CFAB_04-2	1A5	09/01/2019	MBS PAYDOWN		142,797	142,797	139,655	143,475	0	(678)	0	(678)	0	142,797	0	0	0	5,719	02/25/2035	1FIM
16165M-AD-0	CFLX_06-2	A2B	09/25/2019	MBS PAYDOWN		12,978	12,978	11,649	6,205	0	84	0	84	0	6,289	0	0	0	232	09/25/2036	1FIM
17290Y-AW-8	CGOIT_16-C1		09/01/2019	INTEREST ONLY PAYMENT		0	0	3,844	326	0	(326)	0	(326)	0	0	0	0	0	457	05/12/2049	1FE
17307G-E8-7	CMLTI_05-8	1A4A	09/01/2019	MBS PAYDOWN		26,491	27,420	20,083	25,601	0	890	0	890	0	26,491	0	0	0	732	10/25/2035	1FIM
17307G-EY-0	CMLTI_04-1	1A3 1A4A	09/25/2019	MBS PAYDOWN		740	740	769	720	0	19	0	19	0	740	0	0	0	51	02/25/2031	1FIM
17307G-Y7-7	CMLTI_05-12	2A2 1A4A	09/25/2019	MBS PAYDOWN		7,189	7,549	6,711	6,162	0	1,027	0	1,027	0	7,189	0	0	0	1,463	08/25/2035	1FIM
17311Y-AB-9	CBASS_07-0B3	A2	09/01/2019	MBS PAYDOWN		155,199	155,199	155,199	153,413	0	1,786	0	1,786	0	155,199	0	0	0	1,953	03/25/2037	1FIM
17312E-AD-8	CMLTI_07-AMC3	A2C	08/25/2019	MBS PAYDOWN		190,713	190,713	190,713	181,261	0	9,452	0	9,452	0	190,713	0	0	0	3,044	03/25/2037	1FIM
17325F-AF-5	CITIBANK NA		07/18/2019	DIRECT		2,497,800	2,497,800	2,499,950	2,500,000	0	0	0	0	0	2,500,000	0	(2,200)	(2,200)	39,056	09/18/2019	1FE
17325H-BU-7	CGOIT_17-P7		09/01/2019	INTEREST ONLY PAYMENT		0	0	1,434	109	0	(109)	0	(109)	0	0	0	0	0	157	04/14/2050	1FE
184496-AL-1	CLEAN HARBORS INC.		07/17/2019	CORPORATE ACTION		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,896	06/01/2021	3FE
190749-AG-6	CWCI_06-C1	10	09/01/2019	INTEREST ONLY PAYMENT		0	0	6,629	1,378	0	(1,378)	0	(1,378)	0	0	0	0	0	4,101	08/15/2048	5G1
20030N-AZ-4	COMCAST CORPORATION		07/01/2019	MATURITY		3,000,000	3,000,000	3,039,600	3,002,555	0	(2,555)	0	(2,555)	0	3,000,000	0	0	0	171,000	07/01/2019	1FE
210805-DH-7	CONTINENTAL AIRLINES INC		06/15/2019	SINKING FUND REDEMPTION		(10,396)	(10,396)	(10,994)	(10,367)	0	29	0	29	0	(10,396)	0	0	0	(345)	06/15/2021	1FE
212168-AA-6	CONTINENTAL WIND LLC		08/31/2019	SINKING FUND REDEMPTION		335,405	335,405	336,857	335,456	0	(50)	0	(50)	0	335,405	0	0	0	20,124	02/28/2033	2FE
22540A-7C-6	CSFB_01-HE17	A10	09/25/2019	INTEREST ONLY PAYMENT		0	0	2,070	0	0	0	0	0	0	0	0	0	0	480	01/25/2032	3FE
22540V-KN-1	CSFB_01-28	1A2	09/25/2019	INTEREST ONLY PAYMENT		0	0	1,148	0	0	0	0	0	0	0	0	0	0	1,259	11/25/2031	6FE
225458-2C-1	CSFB_05-8	4A1	09/01/2019	MBS PAYDOWN		22,068	22,638	22,431	22,869	0	(801)	0	(801)	0	22,068	0	0	0	913	09/25/2035	1FIM
225458-2D-9	CSFB_05-8	5A1	09/25/2019	MBS PAYDOWN		9,068	10,501	10,584	9,026	0	42	0	42	0	9,068	0	0	0	857	09/25/2035	1FIM
225458-5U-8	CSFB_05-9	4A1	09/25/2019	MBS PAYDOWN		11,110	11,130	11,430	10,861	0	249	0	249	0	11,110	0	0	0	886	10/25/2035	1FIM
225458-PN-2	CSFB_05-4	2A1	09/25/2019	MBS PAYDOWN		2,920	2,920	2,920	2,913	0	8	0	8	0	2,920	0	0	0	58	06/25/2035	1FIM
225458-X4-5	CSFB_05-8	2A1	09/01/2019	MBS PAYDOWN		3,374	3,374	3,368	3,405	0	(31)	0	(31)	0	3,374	0	0	0	118	09/25/2035	2FIM
225470-FM-0	CSFB_05-10	10A3	09/01/2019	MBS PAYDOWN		5	5	7	5	0	0	0	0	0	5	0	0	0	0	11/25/2035	1FIM
225470-RU-9	CSFB_05-12	3A1	09/01/2019	MBS PAYDOWN		2,903	2,903	1,329	393	0	(393)	0	(393)	0	2,903	0	0	0	146	01/25/2036	1FIM
225470-SE-4	CSFB_05-12	DX2	09/01/2019	INTEREST ONLY PAYMENT		0	0	7,950	242	0	(242)	0	(242)	0	0	0	0	0	2,118	01/25/2036	5G1
225470-LJ-0	CSMC_06-1	1A2	09/25/2019	MBS PAYDOWN		19,496	23,578	18,671	17,646	0	1,851	0	1,851	0	19,496	0	0	0	2,725	02/25/2036	1FIM
225470-WF-6	CSMC_06-1	DX	09/01/2019	INTEREST ONLY PAYMENT		0	0	6,737	563	0	(563)	0	(563)	0	0	0	0	0	1,529	02/25/2036	5Z
22944B-AV-0	CSMC_07-5	3A2	09/25/2019	MBS PAYDOWN		5,524	18,920	17,342	5,144	0	380	0	380	0							



STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 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 and Administrative Symbol /Market Indicator (a)
23582L-AK-7	DANA INC		08/30/2019	SINKING FUND REDEMPTION		666,667	666,667	663,333	664,256	0	2,410	0	2,410	0	666,667	0	0	0	16,275	11/16/2025	2FE
23918K-AP-3	DAVITA INC		09/13/2019	CORPORATE ACTION		186,772	185,000	185,000	185,000	0	1,772	0	1,772	0	186,772	0	0	0	11,465	08/15/2022	3FE
24702N-BE-9	DELL INTERNATIONAL LLC		09/19/2019	SINKING FUND REDEMPTION		175,000	175,000	175,196	175,063	0	(63)	0	(63)	0	175,000	0	0	0	5,564	09/07/2023	2FE
251510-JM-6	DBALT_05-5 1A10		09/01/2019	INTEREST ONLY PAYMENT		0	0	16,678	0	0	0	0	0	0	0	0	0	0	4,762	11/25/2035	5FE
25468P-DN-3	WALT DISNEY CO		08/15/2019	GOLDMAN SACHS & CO		1,825,362	1,800,000	1,731,816	1,735,324	0	938	0	938	0	1,736,263	0	89,099	89,099	56,850	07/30/2046	1FE
25755T-AH-3	DPABS_17-1A		07/25/2019	MBS PAYDOWN		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	39	07/25/2047	2FE
26441C-AD-7	DUKE ENERGY CORP		09/15/2019	MATURITY		2,000,000	2,000,000	1,992,460	1,999,344	0	656	0	656	0	2,000,000	0	0	0	101,000	09/15/2019	2FE
26860#-AA-8	EIF P10 PICO LLC		06/30/2019	VARIOUS		10,596	10,596	10,596	10,596	0	0	0	0	0	10,596	0	0	0	438	12/31/2041	2PL
26986#-AA-1	EAGLE SOLAR LLC		07/01/2019	SINKING FUND REDEMPTION		15,970	15,970	15,970	15,970	0	0	0	0	0	15,970	0	0	0	511	12/31/2042	2PL
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		08/31/2019	VARIOUS		215,350	215,350	215,350	215,350	0	0	0	0	0	215,350	0	0	0	19,646	11/30/2035	3PL
29429E-AF-8	CGOIT_16-P4		09/01/2019	INTEREST ONLY PAYMENT		0	0	2,998	0	0	(263)	0	(263)	0	0	0	0	0	372	07/10/2049	1FE
294751-DV-1	EQABS_04-1 M1		07/01/2019	MBS PAYDOWN		235,048	235,048	235,048	235,048	0	0	0	0	0	235,048	0	0	0	6,604	04/25/2034	1FM
294751-EZ-1	EQABS_04-3 M1		09/01/2019	MBS PAYDOWN		20,152	20,152	20,152	20,152	0	0	0	0	0	20,152	0	0	0	601	07/25/2034	1FM
30311K-AC-0	FR FLOW CONTROL CB LLC		09/30/2019	SINKING FUND REDEMPTION		11,520	11,520	11,287	0	0	14	0	14	0	11,520	0	0	0	234	06/28/2026	4FE
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL		09/30/2019	SINKING FUND REDEMPTION		286,512	286,512	285,127	285,895	0	617	0	617	0	286,512	0	0	0	16,205	12/11/2021	2PL
30711X-AF-1	CAS_14-C02		09/25/2019	VARIOUS		1,573,534	1,532,986	1,366,426	1,453,753	0	13,003	0	13,003	0	1,466,757	0	106,777	106,777	53,464	05/25/2024	1
30711X-AH-7	CAS_14-C02		09/25/2019	MBS PAYDOWN		530,453	530,453	480,899	524,810	0	5,643	0	5,643	0	530,453	0	0	0	18,118	05/25/2024	1
30711X-AK-0	CAS_14-C03		09/25/2019	MBS PAYDOWN		428,509	428,509	382,886	423,650	0	4,859	0	4,859	0	428,509	0	0	0	15,739	07/25/2024	1
30711X-AT-1	CAS_2015-C01		09/25/2019	MBS PAYDOWN		539,905	539,905	573,312	427,165	0	(4,718)	0	(4,718)	0	539,905	0	0	0	19,632	02/25/2025	1
30711X-AX-2	CAS_2015-C02		09/25/2019	MBS PAYDOWN		146,125	146,125	141,029	145,526	0	599	0	599	0	146,125	0	0	0	6,358	05/25/2025	1
30711X-BB-9	CAS_15-C03		09/25/2019	MBS PAYDOWN		103,127	103,127	112,944	0	0	(230)	0	(230)	0	103,127	0	0	0	1,305	07/25/2025	1
30711X-BF-0	CAS_15-C04		09/25/2019	MBS PAYDOWN		198,316	198,316	220,790	80,692	0	(1,578)	0	(1,578)	0	198,316	0	0	0	6,000	04/25/2028	1
30711X-CT-9	CAS_16-C03		09/25/2019	MBS PAYDOWN		271,890	271,890	299,142	0	0	(657)	0	(657)	0	271,890	0	0	0	3,862	10/25/2028	1
30711X-DK-7	CAS_16-C05		09/25/2019	MBS PAYDOWN		106,883	106,883	113,889	0	0	(191)	0	(191)	0	106,883	0	0	0	1,270	01/25/2029	1
30711X-EC-4	CAS_16-C07		09/25/2019	MBS PAYDOWN		52,336	52,336	54,847	0	0	0	0	0	0	52,336	0	0	0	283	04/25/2029	1
313700-AD-1	STACR_13-DN2		09/25/2019	MBS PAYDOWN		152,483	152,483	170,477	155,280	0	(2,797)	0	(2,797)	0	152,483	0	0	0	6,613	11/25/2023	1
313700-BK-4	STACR_14-DN3		09/25/2019	MBS PAYDOWN		385,271	385,271	390,431	387,230	0	(1,959)	0	(1,959)	0	385,271	0	0	0	16,826	08/25/2024	1
313700-CU-1	STACR_14-DN4		09/25/2019	MBS PAYDOWN		88,626	88,626	84,232	88,075	0	551	0	551	0	88,626	0	0	0	4,214	10/25/2024	1
319963-BN-3	FIRST DATA CORP		08/05/2019	CORPORATE ACTION		1,242,525	1,210,000	1,218,570	1,213,084	0	31,446	0	31,446	0	1,244,530	0	(2,005)	(2,005)	62,870	08/15/2023	4FE
32008D-AA-4	FIRST DATA CORP		08/05/2019	CORPORATE ACTION		256,250	250,000	250,000	250,000	0	6,250	0	6,250	0	256,250	0	0	0	13,125	01/15/2024	3FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2019	SINKING FUND REDEMPTION		342,500	342,500	342,500	342,500	0	0	0	0	0	342,500	0	0	0	14,128	03/31/2038	2FE
34984V-AB-6	FORUM ENERGY TECHNOLOGIES INC CORPORATE		09/17/2019	VARIOUS		188,372	225,000	170,438	193,661	0	7,171	0	7,171	0	200,832	0	(12,460)	(12,460)	13,582	10/01/2021	4FE
36228F-AP-1	GSMP5_98-4 A 144A		09/01/2019	MBS PAYDOWN		1,089	1,089	1,133	1,097	0	(8)	0	(8)	0	1,089	0	0	0	37	12/19/2026	2FM
36228F-CG-9	GSMP5_99-2 A 144A		09/01/2019	MBS PAYDOWN		888	1,262	1,262	911	0	(23)	0	(23)	0	888	0	0	0	67	09/19/2027	1FM
36228F-YZ-3	GSR_03-13 1A2		09/01/2019	MBS PAYDOWN		16,509	16,509	16,124	16,475	0	34	0	34	0	16,509	0	0	0	471	10/25/2033	1FM
362341-LL-1	GSMP5_05-RP3 1AF 144A		09/25/2019	MBS PAYDOWN		9,342	9,342	9,059	9,346	0	(4)	0	(4)	0	9,342	0	0	0	176	09/25/2035	2FM
36242D-T5-2	GSMP5_05-RP2 1AF 144A		09/25/2019	MBS PAYDOWN		74,170	74,170	71,996	73,914	0	256	0	256	0	74,170	0	0	0	1,405	03/25/2035	1FM
36251P-AF-1	GSMS_16-GS3		09/01/2019	INTEREST ONLY PAYMENT		0	0	2,126	0	0	(170)	0	(170)	0	0	0	0	0	255	10/10/2049	1FE
36298X-AA-0	GSMP5_06-RP2 1AF1 144A		09/25/2019	MBS PAYDOWN		70,988	77,719	69,522	70,075	0	913	0	913	0	70,988	0	0	0	1,126	04/25/2036	1FM
39121J-AG-5	GREAT RIVER ENERGY 144A		07/01/2019	SINKING FUND REDEMPTION		134,600	134,600	179,102	134,914	0	(314)	0	(314)	0	134,600	0	0	0	9,736	07/01/2038	1FE
39539G-AB-8	GMF_06-OH1 A2		09/25/2019	MBS PAYDOWN		1,043	716	478	1,023	0	20	0	20	0	1,043	0	0	0	12	01/25/2037	1FM
40462#-AA-1	HA FEDERAL FUNDING II TRUST		08/01/2019	SINKING FUND REDEMPTION		352,465	352,465	352,465	352,465	0	0	0	0	0	352,465	0	0	0	12,090	08/01/2035	1
45254N-HS-9	IMM_04-4 1A1		09/25/2019	MBS PAYDOWN		5,666	5,666	5,666	5,666	0	0	0	0	0	5,666	0	0	0	112	09/25/2034	1FM
45660L-SP-5	RAST_05-ABCB A1		09/25/2019	MBS PAYDOWN		14,888	14,382	9,854	14,793	0	95	0	95	0	14,888	0	0	0	303	07/25/2035	1FM
45660N-D2-8	RAST_04-A2 2A1		09/25/2019	MBS PAYDOWN		2,885	2,885	2,885	2,885	0	0	0	0	0	2,885	0	0	0	58	05/25/2034	1FM
45660N-UJ-7	RAST_03-A11 A2		09/25/2019	MBS PAYDOWN		2,193	2,193	2,191	2,196	0	(3)	0	(3)	0	2,193	0	0	0	42	11/25/2033	1FM
45661K-AU-4	INDX_06-AR11 5A1		09/01/2019	MBS PAYDOWN		7,278	11,260	11,298	6,797	0	481	0	481	0	7,278	0	0	0	339	06/25/2036	1FM
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		09/30/2019	SINKING FUND REDEMPTION		9,250	9,250	9,158	8,730	0	18	0	18	0	9,250	0	0	0	533	06/08/2025	2PL

E05.9

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 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 Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
466247-K7-7	JPMIT_06-A2 5A1		09/01/2019	MBS PAYDOWN		1,908	1,908	1,390	1,782	.0	126	.0	126	.0	1,908	.0	.0	.0	.65	11/25/2033	1FM
46629B-AB-5	JPMAC_06-CW2 AF2		09/01/2019	MBS PAYDOWN		20,441	20,441	20,441	20,082	.0	359	.0	359	.0	20,441	.0	.0	.0	.363	08/25/2036	1FM
46629Q-AD-8	JPMAC_06-CW2 AF3		09/01/2019	MBS PAYDOWN		147,265	147,265	147,265	144,804	.0	2,461	.0	2,461	.0	147,265	.0	.0	.0	3,414	10/25/2036	1FM
46648H-AZ-6	JPMIT_17-2		09/01/2019	MBS PAYDOWN		1,157	1,157	1,154	1,157	.0	.0	.0	.0	.0	1,157	.0	.0	.0	.29	05/25/2047	1FM
46650T-AC-6	JPMIT_19-2		09/01/2019	MBS PAYDOWN		395,636	395,636	400,581	.0	.0	(316)	.0	(316)	.0	395,636	.0	.0	.0	6,420	08/25/2049	1FE
46651A-AT-9	JPMIT_19-LTV2		09/01/2019	MBS PAYDOWN		95,468	95,468	97,616	.0	.0	(56)	.0	(56)	.0	95,468	.0	.0	.0	495	12/25/2049	1FE
46651A-BB-7	JPMIT_19-LTV2		09/01/2019	MBS PAYDOWN		1,433	1,433	1,547	.0	.0	(1)	.0	(1)	.0	1,433	.0	.0	.0	9	12/25/2049	1FE
46651B-AC-4	JPMIT_19-6		09/01/2019	MBS PAYDOWN		154,578	154,578	156,993	.0	.0	(421)	.0	(421)	.0	154,578	.0	.0	.0	451	12/25/2049	1FE
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		09/30/2019	SINKING FUND REDEMPTION		8,773	8,773	8,175	8,723	.0	50	.0	50	.0	8,773	.0	.0	.0	411	03/30/2021	2FE
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		09/30/2019	SINKING FUND REDEMPTION		66,000	66,000	66,000	66,000	.0	.0	.0	.0	.0	66,000	.0	.0	.0	2,539	03/31/2024	3
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		09/30/2019	VARIOUS		207,500	207,500	203,350	205,552	.0	488	.0	488	.0	206,040	.0	1,460	1,460	13,069	03/07/2022	5FE
52520N-AG-6	LMT_06-6 2A2		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.2	10/25/2036	5G1
52521F-AE-7	LMT_07-1 2A2		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	3,169	.0	.0	(49)	.0	(49)	.0	.0	.0	.0	.0	1,929	02/25/2037	5G1
52521J-AP-4	LMT_07-3 1A5		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	.0	.0	.0	(2)	.0	(2)	.0	.0	.0	.0	.0	.8	03/25/2037	5G1
53688T-AA-2	LFRF-2015-1		07/30/2019	MBS PAYDOWN		128,204	128,204	128,204	128,204	.0	.0	.0	.0	.0	128,204	.0	.0	.0	3,846	10/30/2027	1PL
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL		07/05/2019	SINKING FUND REDEMPTION		37,702	37,702	37,702	37,702	.0	.0	.0	.0	.0	37,702	.0	.0	.0	1,323	09/30/2025	2PL
57629W-CF-5	MASSMUTUAL GLOBAL FUNDING I I		07/18/2019	DIRECT		1,632,826	1,636,000	1,634,004	1,634,962	.0	414	.0	414	.0	1,635,376	.0	(2,549)	(2,549)	26,585	09/22/2020	1FE
576434-2J-2	MALT_06-2 2A2		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	7,113	(1,735)	.0	1,735	.0	1,735	.0	.0	.0	.0	.0	5,622	03/25/2036	6FE
576434-F5-8	MALT_05-1 30X1		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	4,214	320	.0	(320)	.0	.0	.0	.0	.0	.0	.0	803	02/25/2035	5G1
585055-AX-4	MEDTRONIC INC		07/12/2019	CORPORATE ACTION		1,055,601	1,055,000	1,051,772	1,053,851	.0	182	.0	182	.0	1,054,034	.0	1,568	1,568	58,849	03/15/2022	1FE
59020U-BU-8	MLCC_04-B A1		09/25/2019	MBS PAYDOWN		1,656	1,656	1,656	.0	.0	.0	.0	.0	1,656	.0	.0	.0	.0	33	05/25/2029	1FM
59020U-GF-6	MLCC_04-D A1		09/25/2019	MBS PAYDOWN		2,512	2,512	2,512	2,512	.0	.0	.0	.0	.0	2,512	.0	.0	.0	53	09/25/2029	1FM
59100H-AF-4	META SPECIAL AEROSPACE LLC		09/14/2019	SINKING FUND REDEMPTION		21,875	21,875	21,766	21,798	.0	.77	.0	.77	.0	21,875	.0	.0	.0	1,263	11/16/2022	2FE
59217G-CE-7	METROPOLITAN LIFE GLOBAL FUNDING I		07/18/2019	DIRECT		2,495,425	2,500,000	2,499,925	2,499,963	.0	14	.0	14	.0	2,499,977	.0	(4,552)	(4,552)	31,319	06/12/2020	1FE
61747Y-CJ-2	MORGAN STANLEY		09/23/2019	MATURITY		2,500,000	2,500,000	2,528,725	2,502,705	.0	(2,705)	.0	(2,705)	.0	2,500,000	.0	.0	.0	140,625	09/23/2019	1FE
61915R-BC-9	MHL_05-AR1 IA2		09/25/2019	MBS PAYDOWN		7,723	7,723	7,238	7,047	.0	676	.0	676	.0	7,723	.0	.0	.0	164	11/25/2035	1FM
637432-NB-7	NATIONAL RURAL UTILITIES COOPERATI		07/18/2019	DIRECT		2,249,708	2,250,000	2,274,053	2,259,577	.0	(6,727)	.0	(6,727)	.0	2,252,850	.0	(3,143)	(3,143)	35,506	11/15/2019	1FE
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING		07/18/2019	DIRECT		1,246,763	1,250,000	1,249,163	1,249,138	.0	207	.0	207	.0	1,249,345	.0	(2,583)	(2,583)	19,375	04/13/2021	1FE
666807-BA-9	NORTHROP GRUMMAN CORP		08/01/2019	MATURITY		1,665,000	1,665,000	1,662,286	1,664,802	.0	198	.0	198	.0	1,665,000	.0	.0	.0	84,083	08/01/2019	2FE
67098A-AC-3	OBX_19-INV1		09/01/2019	MBS PAYDOWN		322,804	322,804	327,779	.0	.0	(569)	.0	(569)	.0	322,804	.0	.0	.0	8,431	11/25/2048	1FE
674599-BY-0	OCCIDENTAL PETROLEUM CORPORATION		08/08/2019	COMPANY, INC		1,017,950	1,000,000	1,069,487	1,022,688	.0	(7,454)	.0	(7,454)	.0	1,015,234	.0	2,716	2,716	42,253	02/01/2021	2FE
68218X-AC-6	ON LOCATION EVENTS LLC - TL		09/30/2019	VARIOUS		20,833	20,833	20,681	20,791	.0	43	.0	43	.0	20,833	.0	.0	.0	1,412	09/29/2021	3PL
68218X-AF-9	ON LOCATION EVENTS LLC - TL		09/30/2019	VARIOUS		17,986	17,986	17,851	17,944	.0	41	.0	41	.0	17,986	.0	.0	.0	916	09/29/2021	3PL
68383N-CE-1	OPMAC_05-4 IA2		09/25/2019	MBS PAYDOWN		4,081	4,081	4,081	4,081	.0	.0	.0	.0	.0	4,081	.0	.0	.0	88	11/25/2035	1FM
68383N-CZ-4	OPMAC_05-5		09/25/2019	MBS PAYDOWN		94,450	94,450	91,735	94,113	.0	337	.0	337	.0	94,450	.0	.0	.0	1,658	12/25/2035	1FM
68402B-AC-0	OOMLT_07-3 2A2		09/25/2019	MBS PAYDOWN		521,210	521,210	521,210	513,802	.0	7,408	.0	7,408	.0	521,210	.0	.0	.0	4,930	04/25/2037	1FM
693476-BJ-1	PNC FUNDING CORP		09/25/2019	CITIGROUP GLOBAL MARKETS INC		8,082,400	8,000,000	8,832,800	8,129,896	.0	(86,603)	.0	(86,603)	.0	8,043,293	.0	39,107	39,107	465,806	02/08/2020	1FE
69371R-NB-5	PACCAR FINANCIAL CORP		07/18/2019	DIRECT		1,128,418	1,128,418	1,129,898	1,130,000	.0	.0	.0	.0	.0	1,130,000	.0	(1,582)	(1,582)	16,022	11/13/2020	1FE
69385B-AA-6	THE PFM GROUP		07/02/2019	CORPORATE ACTION		3,500,000	3,500,000	3,544,770	3,519,302	.0	(19,302)	.0	(19,302)	.0	3,500,000	.0	.0	.0	210,778	06/30/2022	3
70466B-AA-6	POLYMER SOLUTIONS GROUP		08/01/2019	SINKING FUND REDEMPTION		5,490	5,490	5,490	5,490	.0	.0	.0	.0	.0	5,490	.0	.0	.0	287	06/30/2021	3PL
72352B-AA-9	PIO PICO HOLDCO ISSUER LLC		08/31/2019	VARIOUS		53,928	53,928	53,928	53,928	.0	.0	.0	.0	.0	53,928	.0	.0	.0	2,653	08/31/2041	2FE
748767-AF-7	QUINTILES TRANSNATIONAL CORP		08/28/2019	CORPORATE ACTION		768,285	750,000	750,000	750,000	.0	18,285	.0	18,285	.0	768,285	.0	.0	.0	28,742	05/15/2023	3FE
74922C-AA-1	RAITF_17-FL8		07/15/2019	MBS PAYDOWN		15,678	15,678	15,678	15,678	.0	.0	.0	.0	.0	15,678	.0	.0	.0	306	12/15/2037	1FE
74922C-AH-3	RALI_06-QS18 2A1		09/25/2019	MBS PAYDOWN		11,029	11,029	13,622	11,060	.0	(32)	.0	(32)	.0	11,029	.0	.0	.0	368	12/25/2036	1FM
74922C-AB-1	RXR REALTY LLC		07/01/2019	CORPORATE ACTION		1,700,000	1,700,000	1,700,000	1,700,000	.0	.0	.0	.0	.0	1,700,000	.0	.0	.0	83,817	10/05/2020	2FE
751151-AV-3	RALI_06-QS12 2A16		09/25/2019	INTEREST ONLY PAYMENT		.0	.0	5,042	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	5,567	09/25/2036	5FE
751155-AN-2	RALI_06-QS10 A13		09/25/2019	MBS PAYDOWN		10,562	13,422	10,591	10,573	.0	(11)	.0	(11)	.0	10,562	.0	.0	.0	249	08/25/2036	1FM
75116C-AA-4	RALI_07-QS6 A1		09/25/2019	MBS PAYDOWN		13,028	16,322	12,689	13,064	.0	(36)	.0	(36)	.0	13,028	.0	.0	.0	304	04/25/2037	1FM
75974B-AA-0	RENEWABLE POWER GENERATION LLC		09/30/2019	SINKING FUND REDEMPTION		139,484	139,484	139,484	139,484	.0	.0	.0	.0	.0	139,484	.0	.0	.0	2,787	03/31/2035	2PL

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol /Market Indicator (a)	
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
759950-GB-8	RAMC_05-4 M1		09/01/2019	MBS PAYDOWN		.0	86,551	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,285	02/25/2036	1FM	
760761-AB-2	REPUBLIC SERVICES INC		09/15/2019	MATURITY		670,000	670,000	670,000	670,000	.0	.0	.0	.0	.0	670,000	.0	.0	.0	36,850	09/15/2019	2FE	
760985-FC-0	RAMP_01-RS3 A11		09/25/2019	MBS PAYDOWN		3,736	3,736	3,736	3,734	.0	.2	.0	.0	.0	3,736	.0	.0	.0	77	10/25/2031	1FM	
76110G-6V-8	RALI_03-QS5 A2		08/24/2019	MBS PAYDOWN		2,504	2,504	2,729	2,561	.0	(216)	.0	(2,561)	.0	.0	.0	.0	.0	43	08/25/2019	1FM	
76110H-CB-3	RALI_03-QS9 A2		09/25/2019	MBS PAYDOWN		.0	192	187	(349)	.0	349	.0	349	.0	.0	.0	.0	.0	.0	0	12/25/2019	1FM
761118-AV-0	RALI_05-QS9 A2		08/25/2019	MBS PAYDOWN		97,986	99,067	71,506	81,225	.0	16,761	.0	16,761	.0	97,986	.0	.0	.0	1,943	06/25/2035	1FM	
761118-CX-4	RALI_05-QS10 3A1		09/25/2019	MBS PAYDOWN		30,540	30,540	19,333	30,506	.0	.34	.0	.34	.0	30,540	.0	.0	.0	505	08/25/2035	1FM	
761118-QM-3	RALI_05-Q05 A1		09/01/2019	MBS PAYDOWN		27,973	27,973	27,716	27,364	.0	609	.0	609	.0	27,973	.0	.0	.0	626	01/25/2046	1FM	
761118-VY-1	RALI_06-Q02 A1		07/25/2019	MBS PAYDOWN		5,079	5,079	5,079	5,036	.0	43	.0	43	.0	5,079	.0	.0	.0	87	02/25/2046	1FM	
78412F-AP-9	SUPERIOR ENERGY SERVICES LLC		09/16/2019	RBC CAPITAL MARKETS SINKING FUND REDEMPTION		961,538	1,295,000	793,162	977,663	.0	62,780	.0	62,780	.0	1,040,442	.0	(78,905)	(78,905)	69,970	12/15/2021	4FE	
78423X-AB-8	SH130 CONCESSION CO LLC		09/30/2019	SINKING FUND REDEMPTION		27,324	27,324	27,324	27,324	.0	.0	.0	.0	.0	27,324	.0	.0	.0	1,113	06/05/2020	2FE	
78445X-AA-4	SLMA_10-1		09/25/2019	MBS PAYDOWN		619	619	619	621	.0	(1)	.0	(1)	.0	619	.0	.0	.0	12	03/25/2025	4FE	
79548K-XS-2	SBM_79-7H2 B3		08/01/2019	VARIOUS		.0	8,759	7,286	497	.0	(497)	.0	(497)	.0	.0	.0	.0	.0	415	07/25/2024	1FM	
80557B-AC-8	SAST_07-3 2A2		09/25/2019	MBS PAYDOWN		870,215	870,215	854,443	844,722	.0	25,493	.0	25,493	.0	870,215	.0	.0	.0	16,857	09/25/2047	1FM	
81744F-DV-6	SEMT_04-9 A1		09/20/2019	MBS PAYDOWN		4,881	4,881	4,881	4,881	.0	.0	.0	.0	.0	4,881	.0	.0	.0	110	10/20/2034	1FM	
81748B-AB-8	SEMT_19-3		09/01/2019	MBS PAYDOWN		47,994	47,994	48,841	.0	(51)	.0	(51)	.0	47,994	.0	.0	.0	140	09/25/2049	1FE		
817565-BW-3	SERVICE CORP INTERNATIONAL		09/16/2019	CORPORATE ACTION		275,000	275,000	275,000	275,000	.0	.0	.0	.0	.0	275,000	.0	.0	.0	10,347	11/15/2020	3FE	
83611M-BV-9	SVHE_04-WMC1		09/25/2019	MBS PAYDOWN		41,383	41,383	40,142	41,301	.0	82	.0	82	.0	41,383	.0	.0	.0	818	01/25/2035	1FM	
83612C-AD-1	SVHE_06-0PT5 2A3		09/25/2019	MBS PAYDOWN		455,480	455,480	455,480	434,243	.0	21,237	.0	21,237	.0	455,480	.0	.0	.0	8,392	07/25/2036	1FM	
83612H-AC-2	SVHE_06-3 A3		09/25/2019	MBS PAYDOWN		329,706	329,706	329,706	316,095	.0	13,611	.0	13,611	.0	329,706	.0	.0	.0	5,761	11/25/2036	1FM	
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		09/30/2019	SINKING FUND REDEMPTION		125,182	125,182	125,182	125,182	.0	.0	.0	.0	.0	125,182	.0	.0	.0	3,602	06/30/2047	2PL	
86358H-SS-9	SAMI_03-C1 IF1		09/25/2019	MBS PAYDOWN		6,099	6,099	6,086	6,111	.0	(11)	.0	(11)	.0	6,099	.0	.0	.0	116	07/25/2032	1FM	
86359D-GL-5	SASC_05-10 5A2		09/25/2019	MBS PAYDOWN		2,750	2,750	2,893	2,750	.0	189	.0	189	.0	2,750	.0	.0	.0	257	12/25/2034	1FM	
86359D-MZ-7	LXS_05-2 2A4		09/01/2019	MBS PAYDOWN		8,575	9,068	8,614	8,553	.0	22	.0	22	.0	8,575	.0	.0	.0	304	08/25/2035	1FM	
86359D-US-4	LXS_05-5N 3A1B		09/01/2019	MBS PAYDOWN		54,716	54,716	54,716	54,160	.0	556	.0	556	.0	54,716	.0	.0	.0	1,254	11/25/2035	1FM	
87342R-AE-4	BELL_18-1A		08/25/2019	MBS PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.0	0	11/25/2048	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A		09/30/2019	SINKING FUND REDEMPTION		428,284	428,313	428,312	428,312	.0	(14)	.0	(14)	.0	428,298	.0	(15)	(15)	16,380	03/30/2024	2FE	
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		09/30/2019	SINKING FUND REDEMPTION		187,819	187,830	186,552	187,764	.0	55	.0	55	.0	187,819	.0	.0	.0	7,190	03/30/2023	2FE	
88033G-CA-6	TENET HEALTHCARE CORPORATION		09/11/2019	CORPORATE ACTION		2,093,000	2,000,000	1,945,000	1,977,743	.0	98,172	.0	98,172	.0	2,075,915	.0	17,085	17,085	104,514	10/01/2021	3FE	
89233P-4S-2	TOYOTA MOTOR CREDIT CORP.		09/24/2019	AMHERST PIERPONT		5,149,250	5,000,000	5,669,136	5,172,548	.0	(61,692)	.0	(61,692)	.0	5,110,856	.0	38,394	38,394	256,771	01/11/2021	1FE	
89307#-AA-7	TRANS BAY CABLE LLC		09/30/2019	VARIOUS		113,405	113,405	113,405	113,405	.0	.0	.0	.0	.0	113,405	.0	.0	.0	3,121	06/30/2047	1PL	
90214G-AA-5	2014 ESA PROJECT COMPANY INC		09/30/2019	SINKING FUND REDEMPTION		15,892	15,892	15,892	15,892	.0	.0	.0	.0	.0	15,892	.0	.0	.0	747	03/30/2030	2PL	
90269G-AC-5	UBSCM_12-C1		07/18/2019	DIRECT SINKING FUND REDEMPTION		999,525	972,625	1,030,831	1,004,751	.0	(6,251)	.0	(6,251)	.0	998,500	.0	1,024	1,024	21,219	05/10/2045	1FM	
91136E-AJ-4	UNITED RENTALS (NORTH AMERICA) INC		09/30/2019	SINKING FUND REDEMPTION		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	237	10/04/2025	2FE	
91324P-DC-3	UNITEDHEALTH GROUP INC		07/18/2019	DIRECT		998,870	1,000,000	998,340	998,988	.0	312	.0	312	.0	999,300	.0	(2,430)	(2,430)	15,004	10/15/2020	1FE	
92276M-BB-0	VENTAS REALTY LP		07/03/2019	CORPORATE ACTION		1,334,961	1,330,000	1,329,229	1,329,854	.0	59	.0	59	.0	1,329,912	.0	5,049	5,049	27,132	04/01/2020	2FE	
92348N-AA-5	VZOT_17-1A		09/20/2019	MBS PAYDOWN		431,792	431,792	428,300	428,525	.0	3,266	.0	3,266	.0	431,792	.0	.0	.0	5,920	09/20/2021	1FE	
92535V-AA-0	VBTOW_16-2A		09/15/2019	MBS PAYDOWN		5,274	5,274	5,274	5,274	.0	.11	.0	.11	.0	5,274	.0	.0	.0	183	10/15/2046	2FE	
92553P-AD-4	VIACOM INC		09/15/2019	MATURITY		4,100,000	4,100,000	4,136,402	4,103,270	.0	(3,270)	.0	(3,270)	.0	4,100,000	.0	.0	.0	230,625	09/15/2019	2FE	
929227-5C-6	WAMU_03-S4 11A10		07/25/2019	MBS PAYDOWN		6,726	6,726	5,200	6,333	.0	393	.0	393	.0	6,726	.0	.0	.0	415	06/25/2033	1FM	
92922F-2K-3	WAMU_05-AR11 A1B3		09/25/2019	MBS PAYDOWN		3,913	3,913	3,913	3,913	.0	.0	.0	.0	.0	3,913	.0	.0	.0	84	08/25/2045	1FM	
92922F-2N-7	WAMU_05-A11		09/25/2019	MBS PAYDOWN		70,878	70,878	67,866	70,666	.0	212	.0	212	.0	70,878	.0	.0	.0	1,620	08/25/2045	1FM	
92922F-4S-4	WAMU_05-AR13 A1B3		09/25/2019	MBS PAYDOWN		47,630	47,630	47,357	47,357	.0	273	.0	273	.0	47,630	.0	.0	.0	967	10/25/2045	1FM	
92922F-7T-9	WAMU_05-AR17 A1B3		09/25/2019	MBS PAYDOWN		14,708	14,708	14,708	14,706	.0	2	.0	2	.0	14,708	.0	.0	.0	292	12/25/2045	1FM	
92922F-6Z-5	WAMU_03-S11 3A4		09/25/2019	MBS PAYDOWN		68,967	68,967	60,777	61,304	.0	7,662	.0	7,662	.0	68,967	.0	.0	.0	6,077	11/25/2033	1FM	
92922F-S2-5	WAMU_05-AR8 21B3		09/25/2019	MBS PAYDOWN		2,720	2,720	2,720	2,720	.0	.0	.0	.0	.0	2,720	.0	.0	.0	56	07/25/2045	1FM	
92922F-U5-5	WAMU_05-AR9 A1B		09/25/2019	MBS PAYDOWN		4,914	4,914	4,914	4,914	.0	.0	.0	.0	.0	4,914	.0	.0	.0	112	07/25/2045	1FM	
92922F-WU-8	WAMU_04-AR10 A1B		09/25/2019	MBS PAYDOWN		16,169	16,169	16,169	16,169	.0	.0	.0	.0	.0	16,169	.0	.0	.0	367	07/25/2044	1FM	
92922F-XM-5	WAMU_04-CB3 2A		09/01/2019	MBS PAYDOWN		27,784	27,784	26,926	27,871	.0	(87)	.0	(87)	.0	27,784	.0	.0	.0	1,261	10/25/2034	1FM	
92925C-BH-4	WAMU_05-A19		09/25/2019	MBS PAYDOWN		54,448	54,448	52,338	54,306	.0	141	.0	141	.0	54,448	.0	.0	.0	1,242	12/25/2045	1FM	
92925C-BJ-0	WAMU_05-AR19		09/25/2019	MBS PAYDOWN		75,134	75,134	71,847	74,903	.0	231	.0	231	.0	75,134	.0	.0	.0	1,614	12/25/2045	1FM	

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 and Administrative Symbol /Market Indicator (a)
92925D-AA-8	WAMU_06-AR17 1A		09/01/2019	MBS PAYDOWN		10,119	9,710	9,718	10,056	.0	.63	.0	.63	.0	10,119	.0	.0	.0	203	12/25/2046	1FM
92926S-AC-0	WMHE_07-HE2 2A2		09/25/2019	MBS PAYDOWN		49,244	49,244	49,244	48,536	.0	.707	.0	.707	.0	49,244	.0	.0	.0	505	04/25/2037	1FM
93266*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		07/31/2019	VARIOUS		95,899	95,899	95,899	95,899	.0	.0	.0	.0	.0	95,899	.0	.0	.0	4,416	01/31/2028	1.....
93363B-AA-6	WAMU_06-AR19 1A		09/01/2019	MBS PAYDOWN		22,587	28,741	28,741	22,261	.0	.326	.0	.326	.0	22,587	.0	.0	.0	590	01/25/2047	1FM
93363C-AD-1	WAMU_06-AR7 3A1B		09/01/2019	MBS PAYDOWN		2,435	3,759	3,747	2,265	.0	.170	.0	.170	.0	2,435	.0	.0	.0	66	07/25/2046	1FM
93363Q-AA-6	WAMU_06-AR15 1A		09/01/2019	MBS PAYDOWN		9,366	8,988	8,988	9,295	.0	.71	.0	.71	.0	9,366	.0	.0	.0	198	11/25/2046	1FM
93364B-AA-8	WAMU_07-0A5 1A		09/01/2019	MBS PAYDOWN		29,904	29,904	29,904	29,512	.0	.392	.0	.392	.0	29,904	.0	.0	.0	611	06/25/2047	1FM
93934F-AA-0	WMALT_05-5 CB1		09/25/2019	MBS PAYDOWN		1,533	1,696	1,696	1,519	.0	.14	.0	.14	.0	1,533	.0	.0	.0	31	07/25/2035	1FM
93934F-BD-3	WMALT_05-7 1A2		09/25/2019	MBS PAYDOWN		19,048	20,752	17,554	18,986	.0	.62	.0	.62	.0	19,048	.0	.0	.0	436	09/25/2035	1FM
93934F-CF-7	WMALT_05-8 1A2		09/01/2019	MBS PAYDOWN		33,122	35,490	31,809	33,102	.0	.19	.0	.19	.0	33,122	.0	.0	.0	1,359	10/25/2035	1FM
93934F-GJ-5	WMALT_05-10 3CB1		09/01/2019	MBS PAYDOWN		8,248	8,860	6,108	8,182	.0	.66	.0	.66	.0	8,248	.0	.0	.0	381	11/25/2035	1FM
93934F-GN-6	WMALT_05-10 4CB3		09/25/2019	MBS PAYDOWN		16,822	17,847	11,838	16,632	.0	.190	.0	.190	.0	16,822	.0	.0	.0	362	12/25/2035	1FM
93934F-HD-7	WMALT_05-AR1 A1B		09/25/2019	MBS PAYDOWN		14,286	16,917	2,260	13,121	.0	1,165	.0	1,165	.0	14,286	.0	.0	.0	335	12/25/2035	1FM
93934F-KK-7	WMALT_06-1 2CB1		09/01/2019	MBS PAYDOWN		2,404	10,160	8,813	2,310	.0	.94	.0	.94	.0	2,404	.0	.0	.0	473	02/25/2036	1FM
93934F-KW-1	WMALT_06-1 3A9		09/25/2019	MBS PAYDOWN		542	2,622	2,491	498	.0	.44	.0	.44	.0	542	.0	.0	.0	229	02/25/2036	1FM
93934F-PN-6	WAMU_06-AR4 1A1A		09/01/2019	MBS PAYDOWN		21,845	21,845	21,855	21,749	.0	.96	.0	.96	.0	21,845	.0	.0	.0	486	05/25/2046	1FM
93934N-AA-3	WMALT_06-5 1A1		09/25/2019	MBS PAYDOWN		12,335	13,547	7,781	12,185	.0	.150	.0	.150	.0	12,335	.0	.0	.0	268	07/25/2036	1FM
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC		09/27/2019	SINKING FUND REDEMPTION		7,250	7,250	7,176	7,239	.0	.11	.0	.11	.0	7,250	.0	.0	.0	408	07/17/2023	4PL
94974B-EV-8	WELLS FARGO & CO		09/25/2019	CITIGROUP GLOBAL MARKETS INC		10,360,500	10,000,000	10,385,446	10,110,655	.0	(35,566)	.0	(35,566)	.0	10,075,089	.0	285,411	285,411	454,889	04/01/2021	1FE
94975B-AD-8	WFMS_04-0 A1		09/01/2019	MBS PAYDOWN		29,592	29,592	28,925	29,531	.0	.61	.0	.61	.0	29,592	.0	.0	.0	1,000	08/25/2034	1FM
94975V-AB-1	WFHET_07-1 A2		09/25/2019	MBS PAYDOWN		668,482	668,482	668,482	632,470	.0	.36,012	.0	.36,012	.0	668,482	.0	.0	.0	11,816	03/25/2037	1FM
94980D-AA-6	WFMS_03-M A1		09/01/2019	MBS PAYDOWN		11,805	11,805	11,637	11,821	.0	(.16)	.0	(.16)	.0	11,805	.0	.0	.0	422	12/25/2033	1FM
94981S-AH-7	WFMS_05-16 A5		09/25/2019	MBS PAYDOWN		70,630	71,500	62,339	61,949	.0	8,681	.0	8,681	.0	70,630	.0	.0	.0	8,960	01/25/2036	1FM
94984T-AP-4	WFALT_07-PA1 AW10		09/01/2019	INTEREST ONLY PAYMENT		.0	.0	11,831	1,233	.0	(1,233)	.0	(1,233)	.0	.0	.0	.0	.0	2,776	03/25/2037	5FE
94985J-CD-0	WFMS_07-7 APO		09/30/2019	VARIOUS		29,134	29,635	17,560	27,135	.0	1,999	.0	1,999	.0	29,134	.0	.0	.0	.0	06/25/2037	1FM
97314B-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		09/30/2019	SINKING FUND REDEMPTION		65,537	65,537	65,776	65,541	.0	(.4)	.0	(.4)	.0	65,537	.0	.0	.0	1,811	12/18/2034	1.....
976826-BG-1	WISCONSIN POWER AND LIGHT CO		07/15/2019	MATURITY		1,750,000	1,750,000	1,739,238	1,749,275	.0	.725	.0	.725	.0	1,750,000	.0	.0	.0	87,500	07/15/2019	1FE
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE		09/10/2019	SINKING FUND REDEMPTION		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	575	09/10/2045	1.....
B1INORM-06-6	PSKII LLC - TL		09/30/2019	SINKING FUND REDEMPTION		8,409	8,409	8,249	8,380	.0	.30	.0	.30	.0	8,409	.0	.0	.0	664	12/31/2021	3FE
B1INDY2-B5-7	COSO GEOTHERMAL POWER HOLDINGS		09/12/2019	CORPORATE ACTION		852,837	852,837	852,837	852,837	.0	.0	.0	.0	.0	852,837	.0	.0	.0	86,989	10/31/2023	5G1
B1INDZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL		09/30/2019	SINKING FUND REDEMPTION		12,500	12,500	12,313	12,475	.0	.25	.0	.25	.0	12,500	.0	.0	.0	797	09/01/2022	3FE
C7236B-AA-2	PET SUPERMARKET INC - TL		07/01/2019	SINKING FUND REDEMPTION		12,848	12,848	12,686	12,829	.0	.19	.0	.19	.0	12,848	.0	.0	.0	820	07/05/2022	2PL
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2019	SINKING FUND REDEMPTION		9,650	9,650	9,650	9,650	.0	.0	.0	.0	.0	9,650	.0	.0	.0	347	03/15/2027	1FE
06367T-TL-8	BANK OF MONTREAL	A	07/18/2019	DIRECT		2,998,170	3,000,000	2,999,730	2,999,867	.0	.51	.0	.51	.0	2,999,918	.0	(1,748)	(1,748)	37,975	06/15/2020	1FE
780082-AC-7	ROYAL BANK OF CANADA	A	07/18/2019	DIRECT		5,998,680	6,000,000	5,998,020	5,999,269	.0	.226	.0	.226	.0	5,999,495	.0	(815)	(815)	97,300	10/14/2020	1FE
C1466B-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT	A	09/03/2019	SINKING FUND REDEMPTION		107,544	107,544	107,544	107,544	.0	.0	.0	.0	.0	107,544	.0	.0	.0	5,818	03/03/2024	1.....
00163G-A0-0	ALM_2012-7A	D	07/15/2019	MBS PAYDOWN		1,140,000	1,140,000	1,140,000	1,140,000	.0	.0	.0	.0	.0	1,140,000	.0	.0	.0	35,319	10/15/2028	1FE
045230-04-0	TAQA ABU DHABI NATIONAL REGS	D	09/16/2019	MATURITY		800,000	800,000	819,600	802,026	.0	(2,026)	.0	(2,026)	.0	800,000	.0	.0	.0	50,000	09/16/2019	1FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT	D	09/30/2019	SINKING FUND REDEMPTION		22,500	22,500	22,500	22,500	.0	.0	.0	.0	.0	22,500	.0	.0	.0	1,519	06/30/2035	2FE
06631P-9A-8	BARCLAYS BANK PLC	D	08/30/2019	RETURN OF CAPITAL		75,393	75,393	75,393	75,393	.0	.0	.0	.0	.0	75,393	.0	.0	.0	.0	01/01/9999	3FE
12545R-AA-5	CPEDOMATIC INTERNATIONAL CORP	D	08/05/2019	VARIOUS		274,296	274,296	274,296	274,296	.0	.0	.0	.0	.0	274,296	.0	.0	.0	9,257	11/05/2020	1FE
13079W-AC-2	SYMP_12-9A	D	07/05/2019	MBS PAYDOWN		880,000	880,000	880,000	880,000	.0	.0	.0	.0	.0	880,000	.0	.0	.0	25,966	10/16/2028	1FE
13079W-AE-8	SYMP_12-9A	D	07/05/2019	MBS PAYDOWN		460,000	460,000	460,000	460,000	.0	.0	.0	.0	.0	460,000	.0	.0	.0	14,912	10/16/2028	1FE
14314B-AA-5	CGMS_17-1A	D	08/16/2019	BARCLAYS CAPITAL INC		1,700,170	1,700,000	1,700,000	1,700,000	.0	.0	.0	.0	.0	1,700,000	.0	.170	.170	55,255	04/20/2031	1FE
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD	D	09/29/2019	SINKING FUND REDEMPTION		95,000	95,000	95,000	95,000	.0	.0	.0	.0	.0	95,000	.0	.0	.0	4,171	09/29/2036	2FE
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA	D	07/12/2019	CORPORATE ACTION		129,838	90,000	71,272	73,740	.0	.195	.0	.195	.0	73,935	.0	55,903	55,903	4,372	10/15/2037	1FE

E05.12

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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 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 Contract Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)	
22546Q-AC-1	CREDIT SUISSE (NEW MTN	D	08/13/2019	MATURITY		5,000,000	5,000,000	5,152,900	5,013,560	.0	(13,560)	.0	(13,560)	.0	5,000,000	.0	.0	.0	265,000	08/13/2019	1FE	
45605P-AM-0	BIND 16-1A	C	07/15/2019	MBS PAYDOWN		149,000	149,000	149,000	149,000	.0	.0	.0	.0	.0	149,000	.0	.0	.0	5,850	04/15/2026	2FE	
62983P-AB-1	NAKILAT INC 144A	D	06/30/2019	MBS PAYDOWN		17,052	17,052	16,898	17,045	.0	.7	.0	.0	.0	17,052	.0	.0	.0	534	12/31/2033	1FE	
82258Z-AJ-1	SHELL INTERNATIONAL FINANCE BV	D	09/22/2019	MATURITY		11,000,000	11,000,000	11,467,227	11,050,368	.0	(50,368)	.0	(50,368)	.0	11,000,000	.0	.0	.0	473,000	09/22/2019	1FE	
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA	D	07/08/2019	STATE STREET SINKING FUND REDEMPTION		2,004,780	2,000,000	2,000,000	.0	.0	.0	.0	.0	.0	2,000,000	.0	4,780	4,780	.0	07/12/2049	1FE	
EF049Z-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	09/30/2019	VARIOUS		145,502	145,502	150,595	146,442	.0	(940)	.0	(940)	.0	145,502	.0	.0	.0	7,709	09/30/2020	1FE	
K7017#-AA-8	MERIDIAN SPIRIT APS	D	09/30/2019	VARIOUS		83,491	83,491	83,489	83,489	.0	2	.0	2	.0	83,491	.0	.0	.0	1,716	08/01/2030	2FE	
P7003*-AA-3	LA BUFA WIND SAPI DE CV	D	09/30/2019	VARIOUS		19,782	19,782	19,782	.0	.0	.0	.0	.0	19,782	.0	.0	.0	347	09/30/2037	2PL		
08277*-AL-5	SANTOS LIMITED PRVT	D	08/02/2019	MATURITY		7,600,000	7,600,000	7,600,000	7,600,000	.0	.0	.0	.0	.0	7,600,000	.0	.0	.0	478,800	08/02/2019	2	
09194#-AH-0	TRANSPOWER NEW ZEALAND LTD	D	07/02/2019	STONECASTLE SECURITIES LLC SINKING FUND REDEMPTION		296,253	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	(3,747)	(3,747)	4,462	06/28/2028	1	
R6236*-AA-2	NORSPLAN LNG VIII AS	D	09/30/2019	VARIOUS		4,589	4,589	4,589	4,589	.0	.0	.0	.0	.0	4,589	.0	.0	.0	107	03/30/2032	2PL	
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC	D	06/30/2019	VARIOUS		151,182	151,182	151,182	151,182	.0	.0	.0	.0	.0	151,182	.0	.0	.0	7,174	12/31/2023	2FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					150,671,550	150,636,965	153,083,658	144,203,759	0	71,104	0	71,104	0	150,070,341	0	601,205	601,205	6,042,231	XXX	XXX	
877879-CE-6	OIL INSURANCE LTD 144A	D	09/30/2019	CORPORATE ACTION		14,445,000	14,445,000	12,258,000	12,335,924	.0	25,341	.0	25,341	.0	12,361,265	.0	2,083,735	2,083,735	608,475	01/01/9999	2FE	
4899999	Subtotal - Bonds - Hybrid Securities					14,445,000	14,445,000	12,258,000	12,335,924	0	25,341	0	25,341	0	12,361,265	0	2,083,735	2,083,735	608,475	XXX	XXX	
92911U-AA-6	VOYA 16-2A	D	08/16/2019	MBS PAYDOWN		1,787,500	1,787,500	1,787,500	1,787,500	.0	.0	.0	.0	.0	1,787,500	.0	.0	.0	61,408	07/19/2028	1FE	
92911U-AC-2	VOYA 16-2A	D	08/16/2019	MBS PAYDOWN		308,750	308,750	308,750	308,750	.0	.0	.0	.0	.0	308,750	.0	.0	.0	12,053	07/19/2028	1FE	
92911U-AE-8	VOYA 16-2A	D	08/16/2019	MBS PAYDOWN		172,250	172,250	172,250	172,250	.0	.0	.0	.0	.0	172,250	.0	.0	.0	7,876	07/19/2028	1FE	
92911U-AG-3	VOYA 16-2A	D	08/16/2019	MBS PAYDOWN		203,000	203,000	199,972	208,954	.0	(5,954)	.0	(5,954)	.0	203,000	.0	.0	.0	11,574	07/19/2028	2FE	
92914N-AJ-0	VOYA 15-1A	D	08/19/2019	MIZUHO SECURITIES USA INC		2,030,459	2,038,000	2,038,000	2,038,000	.0	.0	.0	.0	.0	2,038,000	.0	(7,541)	(7,541)	60,364	01/18/2029	1FE	
92915C-AN-4	VOYA 16-1A	D	07/20/2019	MBS PAYDOWN		1,625	1,625	1,625	1,625	.0	.0	.0	.0	.0	1,625	.0	.0	.0	40	01/20/2031	1FE	
92915D-AA-0	VOYA 16-2A	D	08/16/2019	MBS PAYDOWN		360,800	360,800	355,120	379,240	.0	(18,440)	.0	(18,440)	.0	360,800	.0	.0	.0	28,715	07/19/2028	3FE	
92915P-AF-2	INGIM 14-1A	D	07/18/2019	MBS PAYDOWN		4,000	4,000	4,000	4,000	.0	.0	.0	.0	.0	4,000	.0	.0	.0	98	04/18/2031	1FE	
92915Q-AA-1	VOYA 17-3A	D	07/20/2019	VARIOUS		4,000	4,000	4,449	4,449	.0	(449)	.0	(449)	.0	4,000	.0	.0	.0	103	07/20/2030	1FE	
92915U-AA-2	VOYA CLO LTD VOYA 17-2A	D	07/15/2019	MBS PAYDOWN		2,300	2,300	2,300	2,300	.0	.0	.0	.0	.0	2,300	.0	.0	.0	61	06/07/2030	1FE	
92915U-AB-0	VOYA CLO LTD VOYA 17-2A	D	08/14/2019	MORGAN STANLEY & CO. INC.		1,944,000	1,944,000	1,944,000	1,944,000	.0	.0	.0	.0	.0	1,944,000	.0	.0	.0	62,319	06/07/2030	1FE	
92916M-AE-1	VOYA 17-1A	D	07/17/2019	MBS PAYDOWN		32,667	32,667	32,667	32,667	.0	.0	.0	.0	.0	32,667	.0	.0	.0	880	04/17/2030	1FE	
92916Q-AA-0	VOYA 17-4A	D	09/18/2019	SECURITIES		1,879,683	1,881,000	1,881,000	1,881,000	.0	.0	.0	.0	.0	1,881,000	.0	(1,317)	(1,317)	65,304	10/15/2030	1FE	
92917C-AA-0	INGIM 13-1A	D	07/15/2019	MBS PAYDOWN		4,000	4,000	4,000	4,000	.0	.0	.0	.0	.0	4,000	.0	.0	.0	97	10/15/2030	1FE	
5599999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					8,735,034	8,743,892	8,735,184	8,768,735	0	(24,843)	0	(24,843)	0	8,743,892	0	(8,858)	(8,858)	310,892	XXX	XXX	
8399997	Total - Bonds - Part 4					370,756,615	376,202,925	350,344,053	333,291,361	0	1,443,191	0	1,443,191	0	355,106,950	0	15,649,663	15,649,663	10,774,779	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					370,756,615	376,202,925	350,344,053	333,291,361	0	1,443,191	0	1,443,191	0	355,106,950	0	15,649,663	15,649,663	10,774,779	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
31340#-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		07/01/2019	DIRECT		4,291,000	4,291,000	4,291,000	4,291,000	.0	.0	.0	.0	.0	4,291,000	.0	.0	.0	23,015		U	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					429,100	XXX	429,100	429,100	0	0	0	0	0	429,100	0	0	0	23,015	XXX	XXX	
9799997	Total - Common Stocks - Part 4					429,100	XXX	429,100	429,100	0	0	0	0	0	429,100	0	0	0	23,015	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					429,100	XXX	429,100	429,100	0	0	0	0	0	429,100	0	0	0	23,015	XXX	XXX	
9899999	Total - Preferred and Common Stocks					429,100	XXX	429,100	429,100	0	0	0	0	0	429,100	0	0	0	23,015	XXX	XXX	
9999999	Totals					371,185,715	XXX	350,773,153	333,720,461	0	1,443,191	0	1,443,191	0	355,536,050	0	15,649,663	15,649,663	10,797,794	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

E05.13

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)					
007999999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, OCT19 HSI C @ 24931.58	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/27/2014	10/28/2019	1,000	2,605,000	24931.58	441,798	0	0	935,205	XXX	935,205	493,862	0	(66,020)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, OCT19 HSI C @ 23520.36	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	10/27/2014	10/28/2019	1,000	705,000	23520.36	140,154	0	0	295,322	XXX	295,322	143,846	0	(20,943)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, NOV19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada ... E571P3U3RH1G71XBU11	11/26/2014	11/29/2019	1,000	2,475,000	106	435,600	0	0	739,179	XXX	739,179	402,648	0	(65,018)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, NOV19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada ... E571P3U3RH1G71XBU11	11/26/2014	11/29/2019	1,000	660,000	100	134,904	0	0	236,367	XXX	236,367	118,523	0	(20,136)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, DEC19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	12/26/2014	12/30/2019	1,000	715,000	100	160,875	0	0	252,061	XXX	252,061	130,519	0	(23,999)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, DEC19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	12/26/2014	12/30/2019	1,000	2,545,000	106	497,548	0	0	747,306	XXX	747,306	420,312	0	(74,224)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, JAN20 HSI C @ 24861.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	01/27/2015	01/28/2020	1,000	805,000	24861.81	180,884	0	0	311,850	XXX	311,850	153,757	0	(27,029)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, JAN20 HSI C @ 26353.52	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	01/27/2015	01/28/2020	1,000	2,300,000	26353.52	450,110	0	0	756,021	XXX	756,021	401,850	0	(67,258)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, FEB20 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/27/2015	02/28/2020	1,000	2,090,000	106	395,846	0	0	553,290	XXX	553,290	305,952	0	(59,149)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, FEB20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale ... 02RNE81BXP4R0TD8PU41	02/27/2015	02/28/2020	1,000	610,000	100	133,529	0	0	196,476	XXX	196,476	100,426	0	(19,953)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, MAR20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. ... 570DZ1WZ7FF32TWEFA76	03/27/2015	03/30/2020	1,000	1,145,000	100	257,625	0	0	386,458	XXX	386,458	191,947	0	(38,433)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, MAR20 HSI C @ 26346.43	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. ... 570DZ1WZ7FF32TWEFA76	03/27/2015	03/30/2020	1,000	2,990,000	26346.43	582,751	0	0	839,028	XXX	839,028	448,729	0	(86,935)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, APR20 HSI C @ 30149.32	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ... ROMUJISFPUBMIPR08K5P83	04/27/2015	04/28/2020	1,000	3,335,000	30149.32	743,705	0	0	829,274	XXX	829,274	514,350	0	(111,068)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, APR20 HSI C @ 28442.75	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ... ROMUJISFPUBMIPR08K5P83	04/27/2015	04/28/2020	1,000	1,050,000	28442.75	266,700	0	0	319,516	XXX	319,516	182,899	0	(39,830)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 29101.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International ... W22LRO1P21HZNB6K528	05/27/2015	05/28/2020	1,000	5,380,000	29101.57	1,136,256	0	0	1,348,217	XXX	1,348,217	801,278	0	(169,693)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 27454.31	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International ... W22LRO1P21HZNB6K528	05/27/2015	05/28/2020	1,000	1,193,000	27454.31	288,706	0	0	364,524	XXX	364,524	200,718	0	(43,116)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, JUN20 HSI C @ 27525	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International ... E58DKGMJYYJLN8C3868	06/26/2015	06/29/2020	1,000	2,975,000	27525	611,065	0	0	876,565	XXX	876,565	476,217	0	(91,159)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, JUN20 HSI C @ 25968.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International ... E58DKGMJYYJLN8C3868	06/26/2015	06/29/2020	1,000	3,730,000	25968.98	875,431	0	0	1,305,689	XXX	1,305,689	660,434	0	(130,597)	0	0	0	0001	0001				
OTC OPTION CALL BOUGHT, JUL20 HSI C @ 24503.94	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International ... E58DKGMJYYJLN8C3868	07/27/2015	07/28/2020	1,000	740,000	24503.94	162,282	0	0	252,418	XXX	252,418	121,204	0	(24,236)	0	0	0	0001	0001				

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, JUL20 HSI C @ 25974.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/27/2015	07/28/2020	1,000	6,450,000	JUL20 HSI C @ 25974.18	1,228,080	0	0	1,847,171		1,847,171	949,484	0	(183,406)	0	0	0001	
OTC OPTION CALL BOUGHT, AUG20 HSI C @ 21612.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGOFU57RNE97	08/27/2015	08/28/2020	1,000	1,060,000	AUG20 HSI C @ 21612.39	246,132	0	0	454,096		454,096	184,089	0	(36,758)	0	0	0001	
OTC OPTION CALL BOUGHT, AUG20 HSI C @ 22909.13	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGOFU57RNE97	08/27/2015	08/28/2020	1,000	2,945,000	AUG20 HSI C @ 22909.13	591,945	0	0	1,096,176		1,096,176	470,259	0	(88,403)	0	0	0001	
OTC OPTION CALL BOUGHT, SEP20 HSI C @ 20556.6	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	09/25/2015	09/28/2020	1,000	853,000	SEP20 HSI C @ 20556.6	192,949	0	0	431,150		431,150	160,937	0	(28,784)	0	0	0001	
OTC OPTION CALL BOUGHT, SEP20 HSI C @ 21790	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	09/25/2015	09/28/2020	1,000	5,410,000	SEP20 HSI C @ 21790	1,048,458	0	0	2,427,488		2,427,488	952,315	0	(156,409)	0	0	0001	
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/27/2015	10/28/2020	1,000	1,270,000	OCT20 HSI C @ 100	287,401	0	0	460,419		460,419	202,147	0	(42,921)	0	0	0001	
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 22956.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/27/2015	10/28/2020	1,000	3,205,000	OCT20 HSI C @ 22956.57	625,296	0	0	988,702		988,702	460,736	0	(93,384)	0	0	0001	
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	11/30/2015	11/30/2020	1,000	1,194,000	NOV20 HSI C @ 22381.35	270,680	0	0	434,443		434,443	182,578	0	(40,446)	0	0	0001	
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	11/30/2015	11/30/2020	1,000	3,095,000	NOV20 HSI C @ 22381.35	608,168	0	0	960,300		960,300	426,863	0	(90,876)	0	0	0001	
OTC OPTION CALL BOUGHT, DEC20 HSI C @ 21999.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	12/28/2015	12/28/2020	1,000	1,089,000	DEC20 HSI C @ 21999.62	242,847	0	0	417,986		417,986	170,760	0	(36,287)	0	0	0001	
OTC OPTION CALL BOUGHT, DEC20 HSI C @ 23319.6	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	12/28/2015	12/28/2020	1,000	3,050,000	DEC20 HSI C @ 23319.6	550,525	0	0	1,007,372		1,007,372	429,682	0	(82,262)	0	0	0001	
OTC OPTION CALL BOUGHT, JUL21 HSI C @ 23504.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/27/2016	07/28/2021	1,000	3,965,000	JUL21 HSI C @ 23504.8	663,345	0	0	1,226,055		1,226,055	507,442	0	(99,120)	0	0	0001	
OTC OPTION CALL BOUGHT, JUL21 HSI C @ 22174.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/27/2016	07/28/2021	1,000	1,405,000	JUL21 HSI C @ 22174.34	276,645	0	0	506,093		506,093	199,854	0	(41,338)	0	0	0001	
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	08/26/2016	08/30/2021	1,000	3,625,000	AUG21 HSI C @ 22821.34	609,725	0	0	1,085,253		1,085,253	465,832	0	(90,959)	0	0	0001	
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	08/26/2016	08/30/2021	1,000	1,280,000	AUG21 HSI C @ 22821.34	253,440	0	0	447,297		447,297	183,367	0	(37,808)	0	0	0001	
OTC OPTION CALL BOUGHT, SEP21 HSI C @ 25036.83	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	09/27/2016	09/28/2021	1,000	7,000,000	SEP21 HSI C @ 25036.83	1,157,800	0	0	2,092,971		2,092,971	944,576	0	(173,005)	0	0	0001	
OTC OPTION CALL BOUGHT, SEP21 HSI C @ 23619.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	09/27/2016	09/28/2021	1,000	1,440,000	SEP21 HSI C @ 23619.65	281,520	0	0	501,877		501,877	215,709	0	(42,066)	0	0	0001	
OTC OPTION CALL BOUGHT, OCT21 HSI C @ 24332.1	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEY0VHB071S928	10/27/2016	10/28/2021	1,000	5,750,000	OCT21 HSI C @ 24332.1	963,125	0	0	1,832,392		1,832,392	773,345	0	(143,915)	0	0	0001	
OTC OPTION CALL BOUGHT, OCT21 HSI C @ 22954.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEY0VHB071S928	10/27/2016	10/28/2021	1,000	1,605,000	OCT21 HSI C @ 22954.81	316,346	0	0	591,366		591,366	238,875	0	(47,270)	0	0	0001	

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OTC OPTION CALL BOUGHT, NOV21 HSI C @ 22830.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	11/25/2016	11/29/2021	1,000	5,050,000	NOV21 HSI C @ 22830.57	875,165	0	0	1,496,185		1,496,185	633,531	0	(130,557)	0	0	0001	
OTC OPTION CALL BOUGHT, NOV21 HSI C @ 22830.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	11/25/2016	11/29/2021	1,000	1,285,000	NOV21 HSI C @ 22830.57	260,598	0	0	443,681		443,681	180,046	0	(38,876)	0	0	0001	
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 23060.02	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	12/27/2016	12/28/2021	1,000	6,130,000	DEC21 HSI C @ 23060.02	1,165,313	0	0	1,741,033		1,741,033	679,796	0	(174,127)	0	0	0001	
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 21754.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	12/27/2016	12/28/2021	1,000	2,715,000	DEC21 HSI C @ 21754.74	599,472	0	0	901,888		901,888	340,075	0	(89,576)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 19195.83	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA	01/27/2016	01/28/2021	1,000	2,775,000	JAN21 HSI C @ 19195.83	607,170	0	0	1,468,013		1,468,013	470,973	0	(90,677)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 20347.58	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA	01/27/2016	01/28/2021	1,000	2,618,000	JAN21 HSI C @ 20347.58	494,017	0	0	1,238,387		1,238,387	414,210	0	(73,778)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 20258.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA	02/26/2016	03/01/2021	1,000	2,722,000	MAR21 HSI C @ 20258.65	537,595	0	0	1,243,616		1,243,616	411,634	0	(80,199)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA	02/26/2016	03/01/2021	1,000	1,283,000	MAR21 HSI C @ 19111.93	291,241	0	0	586,172		586,172	199,668	0	(43,447)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 21588.28	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	03/24/2016	03/29/2021	1,000	3,905,000	MAR21 HSI C @ 21588.28	684,547	0	0	1,500,204		1,500,204	535,831	0	(102,065)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 20366.30	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	03/24/2016	03/29/2021	1,000	1,860,000	MAR21 HSI C @ 20366.30	382,788	0	0	815,305		815,305	279,186	0	(57,073)	0	0	0001	
OTC OPTION CALL BOUGHT, APR21 HSI C @ 22671.31	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	04/27/2016	04/28/2021	1,000	5,715,000	APR21 HSI C @ 22671.31	1,032,129	0	0	2,004,251		2,004,251	772,488	0	(154,226)	0	0	0001	
OTC OPTION CALL BOUGHT, APR21 HSI C @ 21388.03	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	04/27/2016	04/28/2021	1,000	1,500,000	APR21 HSI C @ 21388.03	316,950	0	0	605,613		605,613	223,480	0	(47,360)	0	0	0001	
OTC OPTION CALL BOUGHT, MAY21 HSI C @ 22064	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	05/27/2016	05/28/2021	1,000	10,760,000	MAY21 HSI C @ 22064	1,828,124	0	0	3,761,684		3,761,684	1,344,193	0	(273,168)	0	0	0001	
OTC OPTION CALL BOUGHT, MAY21 HSI C @ 20815.09	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A.	05/27/2016	05/28/2021	1,000	1,595,000	MAY21 HSI C @ 20815.09	318,841	0	0	641,661		641,661	220,348	0	(47,643)	0	0	0001	
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 21382.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA	06/27/2016	06/28/2021	1,000	3,830,000	JUN21 HSI C @ 21382.81	667,569	0	0	1,522,562		1,522,562	541,001	0	(99,752)	0	0	0001	
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 20172.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA	06/27/2016	06/28/2021	1,000	1,360,000	JUN21 HSI C @ 20172.46	277,440	0	0	613,695		613,695	209,259	0	(41,457)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	01/27/2017	01/28/2022	1,000	4,425,000	JAN22 HSI C @ 23360.78	827,033	0	0	1,147,599		1,147,599	487,822	0	(123,580)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	01/27/2017	01/28/2022	1,000	1,730,000	JAN22 HSI C @ 23360.78	377,832	0	0	529,247		529,247	216,481	0	(56,458)	0	0	0001	
OTC OPTION CALL BOUGHT, FEB22 HSI C @ 25165.17	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	02/27/2017	02/28/2022	1,000	3,680,000	FEB22 HSI C @ 25165.17	657,616	0	0	847,305		847,305	362,659	0	(98,264)	0	0	0001	



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OTC OPTION CALL BOUGHT, FEB22 HSI C @ 23740.73	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	02/27/2017	02/28/2022	1,000	880,000	FEB22 HSI C @ 23740.73	184,096	0	0	242,054		242,054	99,715	0	(27,509)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR22 HSI C @ 25806.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	03/27/2017	03/28/2022	1,000	4,090,000	MAR22 HSI C @ 25806.62	742,744	0	0	917,141		917,141	405,098	0	(110,985)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR22 HSI C @ 24345.87	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	03/27/2017	03/28/2022	1,000	1,745,000	MAR22 HSI C @ 24345.87	370,987	0	0	467,791		467,791	198,910	0	(55,435)	0	0		0001	
OTC OPTION CALL BOUGHT, APR22 HSI C @ 26092.04	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	04/27/2017	04/28/2022	1,000	6,575,000	APR22 HSI C @ 26092.04	1,134,188	0	0	1,414,575		1,414,575	614,189	0	(169,476)	0	0		0001	
OTC OPTION CALL BOUGHT, APR22 HSI C @ 24615.13	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	04/27/2017	04/28/2022	1,000	2,305,000	APR22 HSI C @ 24615.13	466,993	0	0	594,965		594,965	249,167	0	(69,781)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY22 HSI C @ 27200.29	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	05/26/2017	05/31/2022	1,000	11,755,000	MAY22 HSI C @ 27200.29	2,027,738	0	0	2,331,322		2,331,322	1,080,933	0	(302,333)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY22 HSI C @ 25660.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	05/26/2017	05/31/2022	1,000	1,650,000	MAY22 HSI C @ 25660.65	333,960	0	0	395,395		395,395	176,047	0	(49,793)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN22 HSI C @ 27224.51	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	06/27/2017	06/28/2022	1,000	4,580,000	JUN22 HSI C @ 27224.51	768,066	0	0	881,131		881,131	406,884	0	(114,768)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN22 HSI C @ 25683.5	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	06/27/2017	06/28/2022	1,000	1,550,000	JUN22 HSI C @ 25683.5	305,040	0	0	361,213		361,213	160,351	0	(45,581)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	07/27/2017	07/28/2022	1,000	6,795,000	JUL22 HSI C @ 106	1,038,276	0	0	1,230,223		1,230,223	609,414	0	(155,145)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	07/27/2017	07/28/2022	1,000	1,520,000	JUL22 HSI C @ 100	277,096	0	0	334,745		334,745	159,324	0	(41,405)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TNEFA76	08/25/2017	08/29/2022	1,000	6,435,000	AUG22 HSI C @ 106	1,006,213	0	0	1,210,585		1,210,585	619,851	0	(150,107)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TNEFA76	08/25/2017	08/29/2022	1,000	1,290,000	AUG22 HSI C @ 100	239,241	0	0	293,424		293,424	143,977	0	(35,690)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	09/27/2017	09/28/2022	1,000	5,280,000	SEP22 HSI C @ 106	842,688	0	0	900,003		900,003	454,570	0	(125,919)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	09/27/2017	09/28/2022	1,000	1,735,000	SEP22 HSI C @ 100	327,742	0	0	361,059		361,059	175,403	0	(48,973)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	10/27/2017	10/28/2022	1,000	7,040,000	OCT22 HSI C @ 106	1,151,040	0	0	1,072,809		1,072,809	572,378	0	(171,994)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	10/27/2017	10/28/2019	1,000	13,465,000	OCT19 HSI C @ 100	1,518,852	0	0	1,522,017		1,522,017	1,443,454	0	(567,232)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11WK48MPD4Y2NCUIZ63	10/27/2017	10/28/2022	1,000	1,340,000	OCT22 HSI C @ 100	258,888	0	0	252,252		252,252	129,263	0	(38,684)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TNEFA76	11/27/2017	11/28/2022	1,000	4,400,000	NOV22 HSI C @ 106	725,120	0	0	621,184		621,184	352,394	0	(108,351)	0	0		0001	

E06.3

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)	
OTC OPTION CALL BOUGHT, NOV22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	11/27/2017	11/28/2022	1,000	1,480,000	NOV22 HSI C @ 100	287,268	0	0	259,902		259,902	140,970	0	(42,925)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	11/27/2017	11/29/2019	1,000	13,045,000	NOV19 HSI C @ 100	1,538,005	0	0	1,351,732		1,351,732	1,426,523	0	(573,600)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	12/27/2017	12/28/2022	1,000	4,705,000	DEC22 HSI C @ 106	807,378	0	0	616,127		616,127	370,591	0	(120,643)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	12/27/2017	12/28/2022	1,000	3,245,000	DEC22 HSI C @ 100	655,490	0	0	532,691		532,691	306,789	0	(97,947)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	12/27/2017	12/30/2019	1,000	16,890,000	DEC19 HSI C @ 100	2,014,977	0	0	1,591,230		1,591,230	1,770,693	0	(750,462)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	01/26/2018	01/30/2023	1,000	6,185,000	JAN23 HSI C @ 106	1,091,034	0	0	614,352		614,352	426,148	0	(162,761)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	01/26/2018	01/30/2023	1,000	1,925,000	JAN23 HSI C @ 100	397,513	0	0	247,192		247,192	162,060	0	(59,301)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	01/26/2018	01/28/2020	1,000	15,155,000	JAN20 HSI C @ 100	1,915,592	0	0	800,132		800,132	1,261,168	0	(714,422)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	02/27/2018	02/28/2023	1,000	5,440,000	FEB23 HSI C @ 106	996,608	0	0	730,962		730,962	448,945	0	(148,918)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	02/27/2018	02/28/2023	1,000	1,530,000	FEB23 HSI C @ 100	327,879	0	0	256,336		256,336	150,212	0	(48,993)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	02/27/2018	02/28/2020	1,000	16,290,000	FEB20 HSI C @ 100	1,995,525	0	0	1,639,252		1,639,252	1,795,089	0	(745,251)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYL8C3868	03/27/2018	03/28/2023	1,000	4,715,000	MAR23 HSI C @ 106	832,669	0	0	768,939		768,939	431,116	0	(124,422)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYL8C3868	03/27/2018	03/28/2023	1,000	2,180,000	MAR23 HSI C @ 100	450,606	0	0	433,385		433,385	233,289	0	(67,332)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYL8C3868	03/27/2018	03/30/2020	1,000	16,545,000	MAR20 HSI C @ 100	2,137,614	0	0	2,329,319		2,329,319	2,204,620	0	(795,053)	0	0		0001	
OTC OPTION CALL BOUGHT, APR23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	04/27/2018	04/28/2023	1,000	6,380,000	APR23 HSI C @ 106	1,057,804	0	0	926,018		926,018	520,525	0	(158,063)	0	0		0001	
OTC OPTION CALL BOUGHT, APR23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	04/27/2018	04/28/2023	1,000	2,175,000	APR23 HSI C @ 100	425,648	0	0	388,336		388,336	209,552	0	(63,603)	0	0		0001	
OTC OPTION CALL BOUGHT, APR20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	04/27/2018	04/28/2020	1,000	17,550,000	APR20 HSI C @ 100	2,142,855	0	0	2,049,123		2,049,123	2,026,525	0	(799,180)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYL8C3868	05/25/2018	05/30/2023	1,000	5,245,000	MAY20 HSI C @ 106	896,895	0	0	745,525		745,525	424,832	0	(133,726)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYL8C3868	05/25/2018	05/30/2023	1,000	2,460,000	MAY20 HSI C @ 100	495,198	0	0	430,726		430,726	235,656	0	(73,833)	0	0		0001	

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)
OTC OPTION CALL BOUGHT, MAY20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2018	05/28/2020	1,000	14,535,000	MAY20 HSI 100	1,703,502	0	0	1,634,276		1,634,276	1,599,163	0	(633,591)	0	0		0001
OTC OPTION CALL BOUGHT, JUN23 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	06/27/2018	06/28/2023	1,000	6,180,000	JUN23 HSI 106	1,029,588	0	0	911,629		911,629	476,670	0	(153,846)	0	0		0001
OTC OPTION CALL BOUGHT, JUN23 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	06/27/2018	06/28/2023	1,000	2,245,000	JUN23 HSI 100	440,469	0	0	405,400		405,400	204,537	0	(65,817)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	06/27/2018	06/29/2020	1,000	15,810,000	JUN20 HSI 100	1,900,362	0	0	1,813,397		1,813,397	1,649,701	0	(707,775)	0	0		0001
OTC OPTION CALL BOUGHT, JUL23 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/30/2018	07/28/2023	1,000	5,495,000	JUL23 HSI 106	929,205	0	0	694,814		694,814	370,169	0	(139,075)	0	0		0001
OTC OPTION CALL BOUGHT, JUL23 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/30/2018	07/28/2023	1,000	1,545,000	JUL23 HSI 100	307,455	0	0	242,739		242,739	124,990	0	(46,017)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/30/2018	07/28/2020	1,000	16,625,000	JUL20 HSI 100	1,981,700	0	0	1,443,402		1,443,402	1,411,729	0	(742,118)	0	0		0001
OTC OPTION CALL BOUGHT, AUG23 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/27/2018	08/28/2023	1,000	6,550,000	AUG23 HSI 106	1,108,260	0	0	801,037		801,037	424,984	0	(165,602)	0	0		0001
OTC OPTION CALL BOUGHT, AUG23 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/27/2018	08/28/2023	1,000	2,415,000	AUG23 HSI 100	477,929	0	0	367,395		367,395	188,718	0	(71,415)	0	0		0001
OTC OPTION CALL BOUGHT, AUG20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/27/2018	08/28/2020	1,000	16,715,000	AUG20 HSI 100	1,974,042	0	0	1,369,028		1,369,028	1,339,257	0	(736,220)	0	0		0001
OTC OPTION CALL BOUGHT, SEP23 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/27/2018	09/28/2023	1,000	9,035,000	SEP23 HSI 106	1,527,819	0	0	1,134,699		1,134,699	594,299	0	(228,295)	0	0		0001
OTC OPTION CALL BOUGHT, SEP23 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/27/2018	09/28/2023	1,000	2,890,000	SEP23 HSI 100	575,399	0	0	449,643		449,643	227,983	0	(85,979)	0	0		0001
OTC OPTION CALL BOUGHT, SEP20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/27/2018	09/28/2020	1,000	18,430,000	SEP20 HSI 100	2,246,617	0	0	1,637,630		1,637,630	1,525,202	0	(837,878)	0	0		0001
OTC OPTION CALL BOUGHT, OCT19 SPX 3100.07	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2018	10/01/2019	506	1,480,704	OCT19 SPX 3100.07	23,987	0	0	0		0	13,586	0	(17,941)	0	0		0001
OTC OPTION CALL BOUGHT, OCT19 SPX 2915.8374	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0T8PU41	10/15/2018	10/15/2019	556	1,529,664	OCT19 SPX 2915.8374	37,783	0	0	42,722		42,722	55,596	0	(28,259)	0	0		0001
OTC OPTION CALL BOUGHT, OCT23 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2018	10/30/2023	1,000	4,595,000	OCT23 HSI 106	782,988	0	0	904,880		904,880	382,548	0	(116,806)	0	0		0001
OTC OPTION CALL BOUGHT, OCT23 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2018	10/30/2023	1,000	1,905,000	OCT23 HSI 100	379,286	0	0	444,371		444,371	183,333	0	(56,582)	0	0		0001
OTC OPTION CALL BOUGHT, OCT20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2018	10/28/2020	1,000	18,660,000	OCT20 HSI 100	2,394,078	0	0	3,249,813		3,249,813	2,078,761	0	(891,655)	0	0		0001
OTC OPTION CALL BOUGHT, OCT19 SPX 2667.66	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZFF32TNEFA76	10/29/2018	10/28/2019	4,390	11,595,000	OCT19 SPX 2667.66	802,374	0	0	1,388,198		1,388,198	1,571,283	0	(601,781)	0	0		0001

E06.5

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
OTC OPTION CALL BOUGHT, OCT19 SPX C @ 2641.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	10/29/2018	10/28/2019	8,326	21,990,000	2641.25	1,651,449	0	0	2,845,825		2,845,825	3,202,824	0	(1,238,587)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT19 SPX C @ 2874.44	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	10/31/2018	10/31/2019	796	2,158,732	2874.44	64,978	0	0	46,664		46,664	82,153	0	(48,600)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV19 SPX C @ 2894.012	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/15/2018	11/15/2019	711	1,941,766	2894.012	58,641	0	0	33,264		33,264	65,298	0	(43,861)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	11/27/2018	11/28/2023	1,000	4,420,000	106	753,168	0	0	751,355		751,355	354,791	0	(112,542)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	11/27/2018	11/28/2023	1,000	1,775,000	100	353,048	0	0	361,965		361,965	166,165	0	(52,754)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	11/27/2018	11/30/2020	1,000	16,660,000	100	2,132,480	0	0	2,481,135		2,481,135	1,892,405	0	(793,143)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV19 SPX C @ 2771.23	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPPRFMYMCFXT09	11/28/2018	11/29/2019	4,651	12,760,000	2771.23	880,440	0	0	1,074,555		1,074,555	1,419,479	0	(656,722)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV19 SPX C @ 2743.79	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPPRFMYMCFXT09	11/28/2018	11/29/2019	6,054	16,610,000	2743.79	1,240,767	0	0	1,545,774		1,545,774	2,015,199	0	(925,490)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV19 SPX C @ 2825.7696	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/30/2018	11/30/2019	706	1,948,327	2825.7696	55,917	0	0	21,880		21,880	52,993	0	(41,938)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC19 SPX C @ 2698.7	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	12/17/2018	12/17/2019	792	2,015,223	2698.7	77,586	0	0	209,528		209,528	216,106	0	(58,030)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	12/27/2018	12/28/2023	1,000	3,805,000	106	632,011	0	0	887,401		887,401	396,363	0	(94,438)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	12/27/2018	12/28/2023	1,000	1,925,000	100	375,375	0	0	522,614		522,614	227,084	0	(56,091)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	12/27/2018	12/28/2020	1,000	20,545,000	100	2,738,649	0	0	4,735,451		4,735,451	3,082,314	0	(1,021,381)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC19 SPX C @ 2510.6	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPPRFMYMCFXT09	12/28/2018	12/30/2019	5,349	13,295,000	2510.6	1,009,091	0	0	2,575,737		2,575,737	2,347,801	0	(750,631)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC19 SPX C @ 2485.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPPRFMYMCFXT09	12/28/2018	12/30/2019	7,201	17,900,000	2485.74	1,457,060	0	0	3,636,432		3,636,432	3,302,254	0	(1,083,862)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC19 SPX C @ 2660.63	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	01/02/2019	12/31/2019	596	1,495,463	2660.63	0	52,937	0	134,974		134,974	121,557	0	(39,522)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN20 SPX C @ 2766.92	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	01/15/2019	01/15/2020	782	2,041,097	2766.92	0	55,722	0	157,001		157,001	140,667	0	(39,387)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN24 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0IP21HZNB6K528	01/28/2019	01/29/2024	1,000	4,245,000	106	0	672,833	0	797,069		797,069	214,463	0	(90,227)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN24 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0IP21HZNB6K528	01/28/2019	01/29/2024	1,000	2,570,000	100	0	482,389	0	571,261		571,261	153,560	0	(64,688)	0	0		0001	

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

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OTC OPTION CALL BOUGHT, JAN20 SPX 2670.29	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB66K528	01/28/2019	01/28/2020	6,180	16,340,000	JAN20 SPX 2670.29	0	1,075,172	0	2,138,658		2,138,658	1,785,177	0	(721,691)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN20 SPX 2643.85	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB66K528	01/28/2019	01/28/2020	6,498	17,180,000	JAN20 SPX 2643.85	0	1,231,634	0	2,399,178		2,399,178	1,994,258	0	(826,713)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB66K528	01/28/2019	01/28/2021	1,000	18,775,000	JAN21 HSI 100	0	2,361,895	0	3,235,450		3,235,450	1,665,161	0	(791,606)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN20 SPX 2866.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA HSBC Bank USA, National Association KX1WK48MPD4Y2NCUJZ63	01/31/2019	01/31/2020	760	2,054,790	JAN20 SPX 2866.35	0	49,931	0	84,298		84,298	67,471	0	(33,105)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB20 SPX 2942.136	Indexed Universal Life Products	Exhibit 5	Equity/Index	11EBVN30JCEQV1H4R804	02/15/2019	02/15/2020	641	1,779,469	FEB20 SPX 2942.136	0	37,547	0	42,419		42,419	28,288	0	(23,415)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	02/27/2019	02/28/2024	1,000	4,275,000	FEB24 HSI 106	0	718,200	0	659,512		659,512	25,829	0	(84,517)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	02/27/2019	02/28/2024	1,000	2,075,000	FEB24 HSI 100	0	408,568	0	385,629		385,629	25,141	0	(48,080)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	02/27/2019	03/01/2021	1,000	17,115,000	MAR21 HSI 100	0	2,074,338	0	2,233,684		2,233,684	767,781	0	(608,435)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB20 SPX 2951.56	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale C2RNE81BXP4ROTDBPU41	02/28/2019	02/28/2020	513	1,427,741	FEB20 SPX 2951.56	0	27,984	0	36,225		36,225	24,648	0	(16,407)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB20 SPX 2812.33	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	02/28/2019	02/28/2020	4,491	12,505,000	FEB20 SPX 2812.33	0	710,284	0	1,078,059		1,078,059	784,215	0	(416,440)	0	0		0001	
OTC OPTION CALL BOUGHT, FEB20 SPX 2784.49	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	02/28/2019	02/28/2020	6,139	17,095,000	FEB20 SPX 2784.49	0	1,075,276	0	1,608,217		1,608,217	1,163,377	0	(630,436)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR20 SPX 3002.52	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale C2RNE81BXP4ROTDBPU41	03/19/2019	03/15/2020	632	1,790,719	MAR20 SPX 3002.52	0	31,696	0	32,491		32,491	17,964	0	(17,169)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	03/27/2019	03/28/2024	1,000	4,337,000	MAR24 HSI 106	0	672,235	0	647,597		647,597	44,130	0	(68,768)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	03/27/2019	03/28/2024	1,000	2,840,000	MAR24 HSI 100	0	523,696	0	511,551		511,551	41,428	0	(53,573)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	03/27/2019	03/29/2021	1,000	24,180,000	MAR21 HSI 100	0	2,804,880	0	3,034,661		3,034,661	945,351	0	(715,570)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR20 SPX 2843.59	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB66K528	03/28/2019	03/30/2020	4,411	12,420,000	MAR20 SPX 2843.59	0	712,908	0	1,008,097		1,008,097	655,518	0	(360,329)	0	0		0001	
OTC OPTION CALL BOUGHT, MAR20 SPX 2815.44	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB66K528	03/28/2019	03/30/2020	6,338	17,845,000	MAR20 SPX 2815.44	0	1,131,373	0	1,582,231		1,582,231	1,022,693	0	(571,835)	0	0		0001	
OTC OPTION CALL BOUGHT, APR20 SPX 3039.27	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale C2RNE81BXP4ROTDBPU41	04/02/2019	04/02/2020	624	1,790,055	APR20 SPX 3039.27	0	32,221	0	27,494		27,494	11,208	0	(15,934)	0	0		0001	
OTC OPTION CALL BOUGHT, APR20 SPX 3079.91	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale C2RNE81BXP4ROTDBPU41	04/15/2019	04/15/2020	436	1,265,462	APR20 SPX 3079.91	0	22,272	0	14,630		14,630	2,581	0	(10,223)	0	0		0001	

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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)	
OTC OPTION CALL BOUGHT, APR24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	04/26/2019	04/29/2024	1,000	6,815,000	APR24 HSI 106	0	1,074,044	0	836,500		836,500	(145,399)	0	(92,145)	0	0		0001	
OTC OPTION CALL BOUGHT, APR24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	04/26/2019	04/29/2024	1,000	2,685,000	APR24 HSI 100	0	501,021	0	404,074		404,074	(53,963)	0	(42,984)	0	0		0001	
OTC OPTION CALL BOUGHT, APR21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	04/26/2019	04/28/2021	1,000	25,335,000	APR21 HSI 100	0	2,976,863	0	2,332,460		2,332,460	(6,793)	0	(637,609)	0	0		0001	
OTC OPTION CALL BOUGHT, APR20 SPX 2972.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	04/29/2019	04/28/2020	4,365	12,845,000	APR20 SPX 2972.46	0	693,630	0	659,998		659,998	259,023	0	(292,655)	0	0		0001	
OTC OPTION CALL BOUGHT, APR20 SPX 2943.03	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	04/29/2019	04/28/2020	6,157	18,120,000	APR20 SPX 2943.03	0	1,089,918	0	1,046,791		1,046,791	416,729	0	(459,856)	0	0		0001	
OTC OPTION CALL BOUGHT, APR20 SPX 3122.58	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11EBVN30JCEQV1H4R804	04/30/2019	04/30/2020	694	2,043,633	APR20 SPX 3122.58	0	34,537	0	17,820		17,820	(2,280)	0	(14,438)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY20 SPX 3022.02	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/15/2019	05/15/2020	695	1,980,822	MAY20 SPX 3022.02	0	42,390	0	53,931		53,931	27,524	0	(15,983)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2019	05/28/2024	1,000	4,570,000	MAY24 HSI 106	0	701,038	0	713,269		713,269	61,621	0	(49,390)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2019	05/28/2024	1,000	2,750,000	MAY24 HSI 100	0	506,550	0	515,077		515,077	44,215	0	(35,688)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2019	05/28/2021	1,000	19,495,000	MAY21 HSI 100	0	2,218,531	0	2,528,438		2,528,438	699,282	0	(389,375)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY20 SPX 2830.41	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXT09	05/28/2019	05/28/2020	4,232	11,860,000	MAY20 SPX 2830.41	0	691,438	0	1,094,770		1,094,770	639,479	0	(236,147)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY20 SPX 2802.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXT09	05/28/2019	05/28/2020	6,266	17,560,000	MAY20 SPX 2802.39	0	1,127,352	0	1,750,763		1,750,763	1,008,435	0	(385,025)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY20 SPX 2909.12	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11EBVN30JCEQV1H4R804	06/03/2019	05/29/2020	653	1,792,050	MAY20 SPX 2909.12	0	45,339	0	100,992		100,992	70,599	0	(14,946)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN20 SPX 3063.05	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/17/2019	06/17/2020	873	2,522,225	JUN20 SPX 3063.05	0	50,949	0	62,402		62,402	26,069	0	(14,617)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/27/2019	06/28/2024	1,000	5,235,000	JUN24 HSI 106	0	790,485	0	675,603		675,603	(73,801)	0	(41,081)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/27/2019	06/28/2024	1,000	3,240,000	JUN24 HSI 100	0	583,200	0	509,267		509,267	(43,624)	0	(30,309)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/27/2019	06/28/2021	1,000	20,645,000	JUN21 HSI 100	0	2,374,175	0	2,046,364		2,046,364	(19,687)	0	(308,124)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN20 SPX 2971.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ROMUJISFPUBM8P8K5P83	06/28/2019	06/29/2020	6,132	18,040,000	JUN20 SPX 2971.18	0	997,612	0	1,064,772		1,064,772	322,679	0	(255,519)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN20 SPX 2941.76	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ROMUJISFPUBM8P8K5P83	06/28/2019	06/29/2020	10,606	31,200,000	JUN20 SPX 2941.76	0	1,912,560	0	2,038,767		2,038,767	616,072	0	(489,866)	0	0		0001	

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OTC OPTION CALL BOUGHT, JUL20 SPX 3151.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association	07/02/2019	07/01/2020	601	1,785,417	JUL20 SPX C @ 3151.39	0	29,102	0	24,167		24,167	2,240	0	(7,176)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL20 SPX 3195.16	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association	07/15/2019	07/15/2020	597	1,799,742	JUL20 SPX C @ 3195.16	0	31,136	0	18,674		18,674	(5,911)	0	(6,550)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	07/26/2019	07/28/2021	1,000	18,385,000	JUL21 HSI C @ 100	0	2,007,642	0	1,670,009		1,670,009	(156,863)	0	(180,770)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	07/26/2019	07/29/2024	1,000	2,380,000	JUL24 HSI C @ 100	0	422,212	0	353,600		353,600	(53,385)	0	(15,227)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	07/26/2019	07/29/2024	1,000	3,545,000	JUL24 HSI C @ 106	0	532,814	0	430,939		430,939	(82,659)	0	(19,216)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL20 SPX 3051.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas	07/29/2019	07/28/2020	3,893	11,760,000	JUL20 SPX C @ 3051.18	0	623,280	0	530,914		530,914	15,214	0	(107,580)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL20 SPX 3020.97	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas	07/29/2019	07/28/2020	5,669	17,125,000	JUL20 SPX C @ 3020.97	0	1,012,088	0	869,479		869,479	32,081	0	(174,689)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL20 SPX 3159.2	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	07/31/2019	07/31/2020	715	2,130,712	JUL20 SPX C @ 3159.2	0	36,861	0	34,333		34,333	3,615	0	(6,144)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG20 SPX 3099.07	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association	08/19/2019	08/15/2020	626	1,829,462	AUG20 SPX C @ 3099.07	0	40,980	0	48,930		48,930	12,717	0	(4,768)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	08/27/2019	08/28/2024	1,000	5,570,000	AUG24 HSI C @ 106	0	866,135	0	884,483		884,483	34,458	0	(16,110)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	08/27/2019	08/28/2024	1,000	2,455,000	AUG24 HSI C @ 100	0	451,720	0	465,053		465,053	21,735	0	(8,402)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	08/27/2019	08/30/2021	1,000	22,080,000	AUG21 HSI C @ 100	0	2,616,480	0	2,985,101		2,985,101	489,820	0	(121,199)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG20 SPX 2916.82	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada	08/28/2019	08/28/2020	3,844	11,100,000	AUG20 SPX C @ 2916.82	0	721,500	0	873,886		873,886	217,439	0	(65,053)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG20 SPX 2887.94	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada	08/28/2019	08/28/2020	5,764	16,645,000	AUG20 SPX C @ 2887.94	0	1,180,131	0	1,421,016		1,421,016	347,290	0	(106,405)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP20 SPX 3080.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	09/03/2019	09/03/2020	971	2,821,479	SEP20 SPX C @ 3080.65	0	74,769	0	90,429		90,429	21,175	0	(5,516)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP20 SPX 3177.84	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	09/16/2019	09/16/2020	604	1,809,296	SEP20 SPX C @ 3177.84	0	38,357	0	33,349		33,349	(3,541)	0	(1,467)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	09/27/2019	09/30/2024	1,000	5,210,000	SEP24 HSI C @ 106	0	807,029	0	714,951		714,951	(90,755)	0	(1,323)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	09/27/2019	09/30/2024	1,000	2,520,000	SEP24 HSI C @ 100	0	458,892	0	417,072		417,072	(41,068)	0	(752)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International	09/27/2019	09/28/2021	1,000	21,530,000	SEP21 HSI C @ 100	0	2,529,775	0	2,416,531		2,416,531	(102,876)	0	(10,368)	0	0		0001	

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)			
OTC OPTION CALL BOUGHT, SEP20 SPX C @ 3006.51	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB66K528	09/30/2019	09/28/2020	5,459	16,250,000	SEP20 SPX C @ 3006.51	0	999,375	0	987,388		987,388	(11,987)	0	0	0	0		0001			
OTC OPTION CALL BOUGHT, SEP20 SPX C @ 2976.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB66K528	09/30/2019	09/28/2020	7,345	21,865,000	SEP20 SPX C @ 2976.74	0	1,478,074	0	1,458,988		1,458,988	(19,086)	0	0	0	0		0001			
OTC OPTION CALL BOUGHT, SEP20 SPX C @ 3155.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/30/2019	09/30/2020	521	1,549,442	SEP20 SPX C @ 3155.34	0	34,398	0	35,657		35,657	1,259	0	0	0	0		0001			
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										98,800,665	52,370,373	0	183,878,687	XXX	183,878,687	94,932,923	0	(36,843,356)	0	0	XXX	XXX			
0149999999. Subtotal - Purchased Options - Hedging Other										98,800,665	52,370,373	0	183,878,687	XXX	183,878,687	94,932,923	0	(36,843,356)	0	0	XXX	XXX			
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX		
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										98,800,665	52,370,373	0	183,878,687	XXX	183,878,687	94,932,923	0	(36,843,356)	0	0	XXX	XXX			
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										98,800,665	52,370,373	0	183,878,687	XXX	183,878,687	94,932,923	0	(36,843,356)	0	0	XXX	XXX			
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, OCT19 SPX C @ 2892.17	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIW7FF32TWEFA76	10/29/2018	10/28/2019	4,390	11,595,000	OCT19 SPX C @ 2892.17	(320,022)	0	0	(484,570)		(484,570)	(577,284)	0	240,017	0	0		0001			
OTC OPTION CALL WRITTEN, OCT19 SPX C @ 2929.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIW7FF32TWEFA76	10/29/2018	10/28/2019	8,326	21,990,000	OCT19 SPX C @ 2929.67	(499,173)	0	0	(671,273)		(671,273)	(815,625)	0	374,380	0	0		0001			
OTC OPTION CALL WRITTEN, NOV19 SPX C @ 3004.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	11/28/2018	11/29/2019	4,651	12,760,000	NOV19 SPX C @ 3004.18	(362,384)	0	0	(257,062)		(257,062)	(423,731)	0	270,303	0	0		0001			
OTC OPTION CALL WRITTEN, NOV19 SPX C @ 3048.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	11/28/2018	11/29/2019	6,054	16,610,000	NOV19 SPX C @ 3048.35	(383,691)	0	0	(198,663)		(198,663)	(376,592)	0	286,196	0	0		0001			
OTC OPTION CALL WRITTEN, DEC19 SPX C @ 2721.64	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	12/28/2018	12/30/2019	5,349	13,295,000	DEC19 SPX C @ 2721.64	(497,233)	0	0	(1,549,204)		(1,549,204)	(1,445,489)	0	369,876	0	0		0001			
OTC OPTION CALL WRITTEN, DEC19 SPX C @ 2764.89	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	12/28/2018	12/30/2019	7,201	17,900,000	DEC19 SPX C @ 2764.89	(567,430)	0	0	(1,818,280)		(1,818,280)	(1,704,372)	0	422,094	0	0		0001			
OTC OPTION CALL WRITTEN, JAN20 SPX C @ 2894.49	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB66K528	01/28/2019	01/28/2020	6,180	16,340,000	JAN20 SPX C @ 2894.49	0	(415,036)	0	(1,015,784)		(1,015,784)	(879,334)	0	278,586	0	0		0001			
OTC OPTION CALL WRITTEN, JAN20 SPX C @ 2934.14	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB66K528	01/28/2019	01/28/2020	6,498	17,180,000	JAN20 SPX C @ 2934.14	0	(352,190)	0	(886,611)		(886,611)	(770,822)	0	236,402	0	0		0001			
OTC OPTION CALL WRITTEN, FEB20 SPX C @ 3048.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	02/28/2019	02/28/2020	4,491	12,505,000	FEB20 SPX C @ 3048.46	0	(216,337)	0	(366,071)		(366,071)	(276,573)	0	126,838	0	0		0001			
OTC OPTION CALL WRITTEN, FEB20 SPX C @ 3091.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCFXT09	02/28/2019	02/28/2020	6,139	17,095,000	FEB20 SPX C @ 3091.62	0	(222,235)	0	(368,421)		(368,421)	(276,483)	0	130,297	0	0		0001			
OTC OPTION CALL WRITTEN, MAR20 SPX C @ 3082.63	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB66K528	03/28/2019	03/30/2020	4,411	12,420,000	MAR20 SPX C @ 3082.63	0	(219,834)	0	(344,817)		(344,817)	(236,095)	0	111,112	0	0		0001			

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)		
OTC OPTION CALL WRITTEN, MAR20 SPX @ 3131.05	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIWP2IHZNBB6K528	03/28/2019	03/30/2020	6,338	17,845,000	MAR20 SPX C @ 3131.05	0	(231,985)	0	(356,355)		(356,355)	(241,624)	0	117,253	0	0		0001		
OTC OPTION CALL WRITTEN, APR20 SPX @ 3221.44	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	04/29/2019	04/28/2020	4,365	12,845,000	APR20 SPX C @ 3221.44	0	(190,106)	0	(143,815)		(143,815)	(33,918)	0	80,209	0	0		0001		
OTC OPTION CALL WRITTEN, APR20 SPX @ 3272.06	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	04/29/2019	04/28/2020	6,157	18,120,000	APR20 SPX C @ 3272.06	0	(190,260)	0	(122,253)		(122,253)	(12,267)	0	80,274	0	0		0001		
OTC OPTION CALL WRITTEN, MAY20 SPX @ 3067.5	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCFXT09	05/28/2019	05/28/2020	4,232	11,860,000	MAY20 SPX C @ 3067.5	0	(220,596)	0	(453,466)		(453,466)	(308,210)	0	75,340	0	0		0001		
OTC OPTION CALL WRITTEN, MAY20 SPX @ 3114.86	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCFXT09	05/28/2019	05/28/2020	6,266	17,560,000	MAY20 SPX C @ 3114.86	0	(242,328)	0	(523,609)		(523,609)	(364,043)	0	82,762	0	0		0001		
OTC OPTION CALL WRITTEN, JUN20 SPX @ 3220.64	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ROMUISFPUBMPRO8K5P83	06/28/2019	06/29/2020	6,132	18,040,000	JUN20 SPX C @ 3220.64	0	(308,484)	0	(312,253)		(312,253)	(82,781)	0	79,012	0	0		0001		
OTC OPTION CALL WRITTEN, JUN20 SPX @ 3256.23	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ROMUISFPUBMPRO8K5P83	06/28/2019	06/29/2020	10,606	31,200,000	JUN20 SPX C @ 3256.23	0	(430,560)	0	(418,934)		(418,934)	(98,654)	0	110,280	0	0		0001		
OTC OPTION CALL WRITTEN, JUL20 SPX @ 3307.06	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ROMUISFPUBMPRO8K5P83	07/29/2019	07/28/2020	3,893	11,760,000	JUL20 SPX C @ 3307.06	0	(174,048)	0	(126,843)		(126,843)	17,164	0	30,041	0	0		0001		
OTC OPTION CALL WRITTEN, JUL20 SPX @ 3359.32	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas ROMUISFPUBMPRO8K5P83	07/29/2019	07/28/2020	5,669	17,125,000	JUL20 SPX C @ 3359.32	0	(181,525)	0	(121,090)		(121,090)	29,103	0	31,332	0	0		0001		
OTC OPTION CALL WRITTEN, AUG20 SPX @ 3162.01	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada ES71P3U3RH1G71XBU11	08/28/2019	08/28/2020	3,844	11,100,000	AUG20 SPX C @ 3162.01	0	(265,290)	0	(350,179)		(350,179)	(108,808)	0	23,920	0	0		0001		
OTC OPTION CALL WRITTEN, AUG20 SPX @ 3213.12	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada ES71P3U3RH1G71XBU11	08/28/2019	08/28/2020	5,764	16,645,000	AUG20 SPX C @ 3213.12	0	(301,275)	0	(403,913)		(403,913)	(129,803)	0	27,164	0	0		0001		
OTC OPTION CALL WRITTEN, SEP20 SPX @ 3244.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIWP2IHZNBB6K528	09/30/2019	09/28/2020	5,459	16,250,000	SEP20 SPX C @ 3244.35	0	(357,500)	0	(364,772)		(364,772)	(7,272)	0	0	0	0		0001		
OTC OPTION CALL WRITTEN, SEP20 SPX @ 3282.75	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIWP2IHZNBB6K528	09/30/2019	09/28/2020	7,345	21,865,000	SEP20 SPX C @ 3282.75	0	(387,011)	0	(394,611)		(394,611)	(7,600)	0	0	0	0		0001		
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,629,933)	(4,906,600)	0	(12,052,849)	XXX	(12,052,849)	(9,131,113)	0	3,583,688	0	0	XXX	XXX		
0569999999. Subtotal - Written Options - Hedging Other										(2,629,933)	(4,906,600)	0	(12,052,849)	XXX	(12,052,849)	(9,131,113)	0	3,583,688	0	0	XXX	XXX		
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										(2,629,933)	(4,906,600)	0	(12,052,849)	XXX	(12,052,849)	(9,131,113)	0	3,583,688	0	0	XXX	XXX		
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										(2,629,933)	(4,906,600)	0	(12,052,849)	XXX	(12,052,849)	(9,131,113)	0	3,583,688	0	0	XXX	XXX		
CL INTEREST RATE SWAP, FLOW FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. LCZ7XYGSLJUHFXNVD88	10/16/2013	10/30/2020	1	500,000	...REC SNP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	(1,094)	0		2,580	0	0	0	0	2,601		(100/100)		

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	OME Group Inc./Goldman Sachs and Co. LCZ7XYGSLJHFXXND88	10/16/2013	10/30/2023	1	700,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	1,264	0		37,647	0	0	0	0	7,074	XXX	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAMB6YERMS70XFZUJY219	12/20/2017	12/15/2024	1	3,000,000	REC 1ML [PAY SWP: USD 2.291000 15-DEC-2024]	0	0	3,662	0		(136,655)	0	0	0	0	34,250	XXX	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAMB6YERMS70XFZUJY219	02/02/2018	02/06/2025	1	4,000,000	REC 1ML [PAY SWP: USD 2.693000 06-FEB-2025]	0	0	(5,514)	0		(269,722)	0	0	0	0	46,299	XXX	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAMB6YERMS70XFZUJY219	08/14/2018	08/25/2028	1	6,000,000	REC 1ML [PAY SWP: USD 2.882500 25-AUG-2028]	0	0	(13,515)	0		(730,075)	0	0	0	0	89,547	XXX	(100/100)
INTEREST RATE SWAP, REC 6ML, PAY 6ML	Fair Value hedge of Bond portfolio	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5170UK5573	08/10/1998	08/31/2027	1	539,549	SWP: USD 08/31/2027	0	0	(1,007,918)	0		(5,976,225)	0	0	0	0	7,594	XXX	(100/100)
085999999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,023,115)	0	XXX	(7,072,450)	0	0	0	0	187,365	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,665	0	1,703	2,930		1,904	0	5,295	0	0	1,137	XXX	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	635	(110)		(2,176)	0	4,130	0	0	1,642	XXX	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	615,400	CSWAP: GBP/USD 8/5/2024	(31,450)	0	7,179	(750)		16,205	0	20,650	0	0	6,778	XXX	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	561,100	CSWAP: EUR/USD 9/13/2027	(34,725)	0	8,699	16,000		6,859	0	26,475	0	0	7,915	XXX	(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(498)	16,150		7,805	0	5,910	0	0	2,112	XXX	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	571,500	CSWAP: EUR/USD 7/19/2024	(4,425)	0	9,111	26,400		23,297	0	26,475	0	0	6,264	XXX	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5170UK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	2,810	16,040		23,818	0	8,260	0	0	3,686	XXX	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N.A. KB1H1DSPPFMYMCFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	2,095	8,750		9,544	0	5,295	0	0	1,328	XXX	(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	(2,190)	0	(224)	11,802		7,071	0	3,864	0	0	1,455	XXX	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	6,868,800	CSWAP: GBP/USD 14-MAR-2030	174,960	0	87,480	953,760		1,422,712	0	198,240	0	0	111,077	XXX	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	3,388,940	CSWAP: EUR/USD 29-JUN-2030	31,320	0	67,519	227,360		358,033	0	153,555	0	0	55,566	XXX	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 02RNE81BXP4R0TD8PU41	03/11/2019	03/27/2028	1	673,920	CSWAP: EUR/USD 27-MAR-2028	0	(1,200)	9,446	19,800		41,671	0	21,000	0	0	9,822	XXX	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	INVESTMENT BANK 1VU7VQFKUQGSJ214208	07/17/2019	09/17/2031	1	5,095,890	CSWAP: GBP/USD 17-SEP-2031	0	(22,345)	2,345	43,460		88,080	0	65,805	0	0	88,163	XXX	(100/100)

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)	
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										135,205	(23,545)	198,300	1,341,592	XXX	2,004,823	0	544,954	0	0	296,945	XXX	XXX	
0909999999. Subtotal - Swaps - Hedging Effective										135,205	(23,545)	(824,815)	1,341,592	XXX	(5,067,627)	0	544,954	0	0	484,310	XXX	XXX	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXNXD88	11/01/2016	11/03/2021	1	20,000,000	1.155500	0	183,964	133,099	XXX	133,099	(584,810)	0	0	0	144,772	0002	0002	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXNXD88	11/01/2016	11/03/2023	1	18,000,000	1.354500	0	136,784	27,006	XXX	27,006	(883,335)	0	0	0	182,145	0002	0002	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXNXD88	11/01/2016	11/03/2031	1	2,000,000	1.791000	0	7,992	(66,721)	XXX	(66,721)	(259,548)	0	0	0	34,787	0002	0002	
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXNXD88	11/01/2016	11/03/2041	1	1,000,000	1.918000	0	(2,637)	61,280	XXX	61,280	200,339	0	0	0	23,510	0002	0002	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXNXD88	11/01/2016	11/03/2026	1	10,000,000	1.578000	0	58,096	(120,292)	XXX	(120,292)	(808,727)	0	0	0	133,216	0002	0002	
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS70XFZU0Y219	04/07/2017	04/11/2027	1	5,000,000	2.202000	0	(9,307)	284,936	XXX	284,936	415,571	0	0	0	68,621	0002	0002	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS70XFZU0Y219	09/21/2017	09/25/2020	1	8,000,000	1.724000	0	41,326	(4,253)	XXX	(4,253)	(112,847)	0	0	0	39,780	0002	0002	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS70XFZU0Y219	09/26/2019	09/30/2022	1	3,042,000	1.414000 30-SEP-2022	0	653	53	XXX	338	(312)	0	(2)	0	26,357	0002	0002	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS70XFZU0Y219	09/26/2019	09/30/2020	1	8,930,000	1.664000 30-SEP-2020	0	566	94	XXX	(324)	(324)	(883)	0	(6)	0	44,711	0002	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS70XFZU0Y219	09/26/2019	09/30/2021	1	1,208,000	1.489000 30-SEP-2021	0	117	19	XXX	(34)	(34)	(150)	0	(1)	0	8,548	0002	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS70XFZU0Y219	09/26/2019	09/30/2023	1	4,088,000	1.385000 30-SEP-2023	0	994	75	XXX	589	(402)	0	(3)	0	40,894	0002	0002	
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC	WAM6YERMS70XFZU0Y219	09/26/2019	09/30/2024	1	530,000	1.377000 30-SEP-2024	0	183	10	XXX	51	(132)	0	0	0	5,929	0002	0002	
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	2,513	416,469	315,675	XXX	315,675	(2,035,236)	0	(12)	0	753,270	XXX	XXX	
TRS, REC VARIABLE/PAY VARIABLE	TRS	D-1	INTEREST RISK	Voya Financial, Inc.	549300T065Z4KJ686675	01/09/2014	12/31/2029	1,039,591,303	1,039,591,303	REC VARIABLE/PAY VARIABLE	0	406,282	(48,453,297)	XXX	(48,453,297)	(14,551,218)	0	3,614,345	0	16,649,919	0001	0001	
0949999999. Subtotal - Swaps - Hedging Other - Total Return										(76,664,048)	0	406,282	(48,453,297)	XXX	(48,453,297)	(14,551,218)	0	3,614,345	0	16,649,919	XXX	XXX	
0969999999. Subtotal - Swaps - Hedging Other										(76,664,048)	2,513	822,751	(48,137,622)	XXX	(48,137,622)	(16,586,454)	0	3,614,333	0	17,403,189	XXX	XXX	
1029999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

EOG-13

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**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)	
1089999999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1149999999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1159999999	Total Swaps - Interest Rate									0	2,513	(606,646)	315,675	XXX	(6,756,775)	(2,035,236)	0	(12)	0	940,635	XXX	XXX	
1169999999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1179999999	Total Swaps - Foreign Exchange									135,205	(23,545)	198,300	1,341,592	XXX	2,004,823	0	544,954	0	296,945	XXX	XXX		
1189999999	Total Swaps - Total Return									(76,664,048)	0	406,282	(48,453,297)	XXX	(48,453,297)	(14,551,218)	0	3,614,345	0	16,649,919	XXX	XXX	
1199999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1209999999	Total Swaps									(76,528,843)	(21,032)	(2,064)	(46,796,030)	XXX	(53,205,249)	(16,586,454)	544,954	3,614,333	0	17,887,499	XXX	XXX	
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/16/2019	10/21/2019	1	1,238,528	CNH/USD	0	0	0	45,818		45,818	344	45,474	0	0	1,485		0004	
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/16/2019	10/21/2019	1	2,384,291	CNH/USD	0	0	0	88,204		88,204	662	87,542	0	0	2,860		0004	
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International ... W22LROIP21HZNB6K528	.07/16/2019	10/21/2019	1	386,568	AUD/USD	0	0	0	15,774		15,774	(323)	16,097	0	0	464		0004	
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International ... W22LROIP21HZNB6K528	.07/16/2019	10/21/2019	1	558,377	AUD/USD	0	0	0	22,785		22,785	(466)	23,251	0	0	670		0004	
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. ... 7H6GLXDRUGFUS7RNE97	.07/16/2019	10/21/2019	1	1,329,531	EUR/USD	0	0	0	44,863		44,863	(2,131)	46,994	0	0	1,595		0004	
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. ... 7H6GLXDRUGFUS7RNE97	.07/16/2019	10/21/2019	1	3,837,031	EUR/USD	0	0	0	129,473		129,473	(6,151)	135,624	0	0	4,602		0004	
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC ... 17331LVCZKQKX57XV54	.09/10/2019	10/18/2019	1	8,589,094	GBP/USD	0	0	0	44,207		44,207	11,745	32,463	0	0	9,537		0004	
1229999999	Subtotal - Forwards - Hedging Other									0	0	0	391,124	XXX	391,124	3,680	387,445	0	0	21,213	XXX	XXX	
1269999999	Subtotal - Forwards									0	0	0	391,124	XXX	391,124	3,680	387,445	0	0	21,213	XXX	XXX	
1399999999	Subtotal - Hedging Effective									135,205	(23,545)	(824,815)	1,341,592	XXX	(5,067,627)	0	544,954	0	484,310	XXX	XXX		
1409999999	Subtotal - Hedging Other									19,506,684	47,466,286	822,751	124,079,340	XXX	124,079,340	69,219,036	387,445	(29,645,335)	0	17,424,402	XXX	XXX	
1419999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1429999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1439999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1449999999	Totals									19,641,889	47,442,741	(2,064)	125,420,932	XXX	119,011,713	69,219,036	932,399	(29,645,335)	0	17,908,712	XXX	XXX	

(a) 

Code	Description of Hedged Risk(s)
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(b) 

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0004	Reduce currency exposure

E06.14

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
<b>0199999999 - Aggregate Sum of Exchange Traded Derivatives</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	0	0	0	0	0	0	0	0
Bank of America, N.A.	Y	Y	13,744,192	13,692,342	0	0	13,692,342	0	0	0	0
Barclays Bank, PLC	Y	Y	4,770,000	10,880,388	(266,068)	5,844,320	10,888,166	(6,242,293)	0	11,279	11,279
BNP Paribas	Y	Y	4,580,000	5,652,722	(979,119)	93,603	5,652,722	(979,119)	93,603	0	0
Citibank, N.A.	Y	Y	26,690,946	27,711,229	(1,156,703)	0	28,300,711	(1,158,020)	451,745	193,946	57,526
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	Y	Y	0	43,460	0	43,460	88,080	0	88,080	88,163	88,163
Credit Suisse International	Y	Y	39,200,000	43,513,832	0	4,313,832	43,513,832	0	4,313,832	0	0
Goldman Sachs International	Y	Y	28,140,000	32,187,866	(3,362,950)	684,916	32,187,866	(3,362,950)	684,916	1,133	1,133
HSBC Bank USA, National Association	Y	Y	570,001	801,169	0	231,168	801,169	0	231,168	0	0
JPMORGAN CHASE BANK, N.A.	Y	Y	1,750,000	1,724,608	0	0	1,724,608	0	0	6,196	0
Morgan Stanley Capital Services LLC	Y	Y	0	44,207	0	44,207	44,207	0	44,207	9,537	9,537
NATIXIS SA	Y	Y	17,200,000	16,822,799	0	0	16,822,799	0	0	0	0
Royal Bank of Canada	Y	Y	2,600,000	3,270,448	(754,092)	0	3,270,448	(754,092)	0	0	0
Societe Generale	Y	Y	5,940,000	4,685,826	0	0	4,707,697	0	0	14,167	0
Wells Fargo Bank, N.A.	Y	Y	19,260,000	24,581,366	(5,534,776)	0	24,582,162	(5,534,776)	0	1,328	0
<b>0299999999 - Total NAIC 1 Designation</b>			<b>164,445,139</b>	<b>185,612,262</b>	<b>(12,053,708)</b>	<b>11,255,506</b>	<b>186,276,809</b>	<b>(18,031,250)</b>	<b>5,907,551</b>	<b>325,749</b>	<b>167,638</b>
Voya Financial, Inc	Y	N	0	0	(48,453,297)	0	0	(48,453,297)	0	16,649,919	0
<b>0399999999 - Total NAIC 2 Designation</b>			<b>0</b>	<b>0</b>	<b>(48,453,297)</b>	<b>0</b>	<b>0</b>	<b>(48,453,297)</b>	<b>0</b>	<b>16,649,919</b>	<b>0</b>
<b>0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)</b>			<b>0</b>	<b>507,299</b>	<b>(191,624)</b>	<b>315,675</b>	<b>547,527</b>	<b>(1,328,076)</b>	<b>0</b>	<b>933,044</b>	<b>933,044</b>
<b>0999999999 - Gross Totals</b>			<b>164,445,139</b>	<b>186,119,561</b>	<b>(60,698,629)</b>	<b>11,571,181</b>	<b>186,824,336</b>	<b>(67,812,623)</b>	<b>5,907,551</b>	<b>17,908,712</b>	<b>1,100,682</b>
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				186,119,561	(60,698,629)						

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
GOLDMAN, SACHS & CO	Treasury	F0R8UP27PHTHYVLBN30	Treasury Bond Coupon Rate: 4.5	352,373	250,000	284,594	05/15/2038	I
CME Group Inc./Goldman Sachs and Co.	Treasury	LCZ7XYGSLJUHFXNXND88	Treasury Bond Coupon Rate: 4.5	338,278	240,000	273,210	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	Treasury	LCZ7XYGSLJUHFXNXND88	Treasury Bond Coupon Rate: 4.5	288,433	204,636	232,963	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	Treasury	WAM6YERMS70XFZUOY219	Treasury Bond Coupon Rate: 4.5	1,842,719	1,307,364	1,488,271	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	Cash	000000-00-0	CASH	178,556	178,556	178,556		V
LCH/Morgan Stanley & Co. LLC	Cash	000000-00-0	CASH	1,140,744	1,140,744	1,140,744		V
<b>0199999999 - Total</b>				<b>4,141,103</b>	<b>3,321,300</b>	<b>3,598,328</b>	<b>XXX</b>	<b>XXX</b>

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Barclays Bank, PLC	Cash	G5GSEF7VJP5170UK5573	CASH	4,770,000	4,770,000	XXX		IV
BNP Paribas	Cash	ROMJWSFPUJMPRO8K5P83	CASH	4,580,000	4,580,000	XXX		IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.5	254,410	781,000	XXX	02/01/2028	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	516,085	1,055,000	XXX	04/01/2030	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.5	261,036	3,552,000	XXX	10/01/2025	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	490,963	649,000	XXX	11/01/2032	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.5	566,409	4,370,000	XXX	11/01/2025	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.421	1,088,741	3,508,000	XXX	10/01/2022	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 4	424,709	1,068,000	XXX	01/01/2041	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	214,664	477,000	XXX	03/01/2030	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.5	677,266	1,521,000	XXX	08/20/2045	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.5	1,001,427	1,022,000	XXX	01/31/2022	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.75	936,684	951,000	XXX	09/30/2022	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2	1,350,639	1,352,000	XXX	11/30/2022	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.125	836,761	835,000	XXX	12/31/2022	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.75	640,284	648,000	XXX	01/31/2023	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.5	809,631	828,000	XXX	03/31/2023	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.25	1,836,027	1,887,000	XXX	03/31/2021	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.25	1,271,564	1,257,000	XXX	01/31/2024	IV
Bank of America, N.A.	TREASURY	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.125	566,892	564,000	XXX	02/29/2024	IV
Citibank, N.A.	Cash	5700ZVZ7FF32TWEFA76	CASH	26,690,946	26,690,946	XXX		IV
Credit Suisse International	Cash	E58DKGMJYJLJLNB83868	CASH	39,200,000	39,200,000	XXX		IV
Goldman Sachs International	Cash	W22LROWP21HZNB6K528	CASH	28,140,000	28,140,000	XXX		IV
HSBC Bank USA, National Association	Cash	11E8VN30JCEQV1H4R804	CASH	570,001	570,001	XXX		IV
JPMORGAN CHASE BANK, N.A.	Cash	7H6GLXDRUGOFU57RNE97	CASH	1,750,000	1,750,000	XXX		IV
NATIXIS SA	Cash	KX11WK48MPD4Y2NCUIZ63	CASH	17,200,000	17,200,000	XXX		IV
Royal Bank of Canada	Cash	E571P3U3RH1GCT1XBUI1	CASH	2,600,000	2,600,000	XXX		IV
Societe Generale	Cash	Q2RNE81BX4P4R0TD8PL41	CASH	5,940,000	5,940,000	XXX		IV
Wells Fargo Bank, N.A.	Cash	KB1H1DSPPFIMMCFXT09	CASH	19,260,000	19,260,000	XXX		IV
CME Group Inc./Goldman Sachs and Co.	Cash	LCZ7XYGSLJUHFXNXND88	CASH	41,387	41,387	XXX		V

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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)
CME Group Inc./Morgan Stanley & Co. LLC .....	Cash.....	LC27XYGSLJUHFXNXVD88 .....	CASH .....	253,106	253,106	XXX		V
LCH/Morgan Stanley & Co. LLC .....	Cash.....	WAM6YERMS70XFZUOY219 .....	CASH .....	289,881	289,881	XXX		V
029999999 - Total				165,029,514	177,610,322	XXX	XXX	XXX



STATEMENT AS OF SEPTEMBER 30, 2019 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
51501G-HD-6	LBBW_10NEWYORKLANDESBK BADEN-WURTT NY - USD			3,050,336	3,050,000	01/09/2020
05971R-AG-5	SAN_SM_30NEWYORKBANCO SANTANDER SA (NEW YORK) C - USD			3,355,344	3,355,219	01/09/2020
91127P-AG-6	UOB_SPUNITED OVERSEAS BANK LTD 42D 2 - USD			3,726,262	3,726,817	01/16/2020
05253M-ME-1	ANZ_AU1AUST & NZ BANKING GROUP - USD			3,349,529	3,350,000	03/11/2020
06370R-D8-9	BMO_CN_10CHICAGOBANK OF MONTREAL (CHICAGO) - USD			4,022,497	4,025,000	06/05/2020
06370R-Y5-2	BMO_CN_10CHICAGOBANK OF MONTREAL (CHICAGO) - USD			3,673,410	3,675,000	08/06/2020
06417G-6H-3	BNS_CN_10HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			4,014,614	4,017,044	05/08/2020
06417M-BJ-3	BNS_CN_10HOUSTONBANK OF NOVA SCOTIA HOUS - USD			849,997	849,840	09/09/2020
06417G-6Z-6	BNS_CN_10HOUSTONBANK OF NOVA SCOTIA HOUS - USD			3,197,996	3,200,000	05/15/2020
05586F-R2-5	BNP_FP8NEWYORKBNP PARIBAS (NEW YORK) - USD			3,597,453	3,600,000	05/21/2020
05586F-OF-2	BNP_FP8NEWYORKBNP PARIBAS NEW YORK - USD			2,023,865	2,025,000	08/14/2020
13606B-Y7-5	CM_CN_10NEWYORKCANADIAN IMP BK COMM NY - USD			699,716	700,000	05/14/2020
19423E-HJ-0	COPONECOLLATERALIZED COMMERCIAL PAPER - USD			2,799,448	2,800,000	02/27/2020
20271E-RE-1	CBA_AU8NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD			6,393,644	6,400,000	07/09/2020
22536U-IV-8	BFCM_20NEWYORKCREDIT INDUST ET COMM NY - USD			1,499,697	1,500,000	02/14/2020
22536U-VH-0	BFCM_20NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD			4,099,020	4,100,000	02/18/2020
22536U-VN-7	BFCM_20NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD			2,024,545	2,025,000	03/05/2020
22549L-VD-4	SVBZK_SV_10NEWYORKCREDIT SUISSE AG (NEW YORK) - USD			3,200,228	3,200,000	02/14/2020
40435R-ED-9	HSBC_7HSBC BANK USA NA - USD			4,099,717	4,100,000	02/05/2020
60683B-UX-9	MTFG_JP_60NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			3,625,055	3,625,000	01/16/2020
60710A-CY-6	MIZUHO_30NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			3,999,441	4,000,000	02/05/2020
55379W-W3-6	MTFG_JP_20NEWYORKMIZUHO BANK LTD/NY - USD			474,990	475,000	02/10/2020
63254G-LP-8	NAB_AUNATIONAL AUSTRALIA BANK L - USD			999,666	1,000,000	05/06/2020
63254G-LH-6	NAB_AUNATIONAL AUSTRALIA BANK L - USD			3,198,006	3,200,000	06/25/2020
63254G-KH-7	NAB_AUNATIONAL AUSTRALIA BANK 42D1B 2 - USD			3,698,884	3,700,000	03/19/2020
63307N-EH-6	NA_CN_1NATIONAL BANK OF CANADA 42D1B 2 - USD			3,099,646	3,100,000	02/27/2020
63873N-SZ-0	KNFP_10NEWYORKNATIXIS NY BRANCH - USD			3,227,228	3,225,000	09/04/2020
63873N-4H-1	KNFP_10NEWYORKNATIXIS SA (NEW YORK) - USD			1,549,444	1,550,000	08/07/2020
65602V-RG-3	NORZ_JP_10NEWYORKNORINCHUKIN BANK (NEW YORK) - USD			3,199,869	3,200,000	02/28/2020
69033M-HQ-3	OCBC_SP_10NEWYORKOVERSEA-CHINESE BK CO NY - USD			2,318,316	2,319,000	02/21/2020
83050P-BH-1	SEBA_SS_10NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD			3,521,945	3,525,000	06/05/2020
83050P-EE-5	SEBA_SS_10NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD			2,774,444	2,775,000	03/09/2020
83369Y-5L-6	SOCGENNEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			3,900,194	3,900,000	05/22/2020
86565B-F6-3	SUMIBK_30NEWYORKSUMITOMO MITSUI BANK NY - USD			2,824,623	2,825,000	01/10/2020
86564F-S6-1	SUMITR_JP_40NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			3,651,409	3,650,000	03/11/2020
86564F-MB-3	SUMITR_JP_40NEWYORKSUMITOMO MITSUI TRUST NY - USD			649,940	649,971	01/31/2020
86959R-AM-2	SHBA_SS_10NEWYORKSVENSKA HANDELSBANKEN NY - USD			3,296,950	3,300,000	07/02/2020
86959R-BH-9	SHBA_SS_10NEWYORKSVENSKA HANDELSBANKEN NY - USD			1,999,627	2,000,000	03/04/2020
89233A-4G-1	TOYOTA_JPTOYOTA MOTOR CREDIT CORP - USD			3,400,132	3,400,000	03/02/2020
90276J-GJ-9	UBSN_VX68LONDONUBS AG LONDON - USD			999,973	1,000,000	01/23/2020
90276J-GJ-9	UBSN_VX68LONDONUBS AG LONDON - USD			3,524,905	3,525,133	01/23/2020
94988J-5Y-9	WFC_2WELLS FARGO BANK NA - USD			274,922	275,000	07/15/2020
95001K-OF-9	WFC_2WELLS FARGO BANK NA - USD			2,217,906	2,217,000	07/29/2020
9612C4-F2-2	WBC_AUWESTPAC BANKING CORP 42D1B 2.57 - USD			4,096,666	4,100,000	05/29/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				126,201,500	126,235,024	XXX
69033M-KE-6	OCBC_SP_10NEWYORKOVERSEA-CHINESE BK CO NY - USD			3,649,693	3,649,919	12/18/2019
16115W-Y4-3	CHARTACHARTA LLC ABCP 2.14% 11/04/201 - USD			1,746,572	1,746,447	11/04/2019
71708F-Y7-1	PFEFIZER INC 42D 2.14% 11/07/2019 - USD			3,392,993	3,392,522	11/07/2019
71708F-ZC-9	PFEFIZER INC 42D 2.165% 12/12/201 - USD			3,460,978	3,460,405	12/12/2019
82124M-YN-4	SRCPSSHEFFIELD RECEIVABLES COMPANY L - USD			2,442,501	2,442,427	11/22/2019
82124M-YS-3	SRCPSSHEFFIELD RECEIVABLES COMPANY L - USD			1,818,957	1,818,925	11/26/2019
06053P-2N-6	BAC_14BANK OF AMERICA NA - USD			2,100,081	2,100,000	11/07/2019
06053P-2R-7	BAC_14BANK OF AMERICA NA - USD			900,036	900,000	11/08/2019
06053P-3F-2	BAC_14BANK OF AMERICA NA - USD			4,100,135	4,100,000	11/12/2019
05586F-P2-7	BNP_FP8NEWYORKBNP PARIBAS (NEW YORK) - USD			1,299,965	1,300,000	11/14/2019
21684L-3R-1	RABO_NA_10NEWYORKCOOPERATIVE RABOBANK UA (NEW Y - USD			1,199,967	1,200,000	10/23/2019
2332K4-JX-3	DNB_NO_1DNB BANK ASA - USD			1,999,856	2,000,000	12/06/2019
23341V-UC-3	DNB_NO_10NEWYORKDNB BANK ASA/NY - USD			2,899,984	2,900,000	10/10/2019
40435R-CV-1	HSBC_7HSBC BANK USA NA - USD			2,800,002	2,800,000	11/08/2019
46640E-JJ-8	JPM_30JP MORGAN SECURITIES LLC CP1B 2 - USD			2,699,914	2,700,000	11/08/2019
53946B-DF-5	LLOYLLOYDS BANK PLC - USD			1,600,006	1,600,000	11/01/2019
53946B-DT-5	LLOYLLOYDS BANK PLC - USD			724,977	725,000	12/10/2019
53946B-DP-3	LLOYLLOYDS BANK PLC CP1B 2.5596% 11 - USD			2,399,969	2,400,000	11/15/2019
60683B-PP-0	MTFG_JP_60NEWYORKMITSUBISHI UFJ TRBANK NY - USD			3,699,967	3,700,000	11/18/2019
60710A-SS-7	MIZUHO_30NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			665,999	666,000	10/15/2019
60710A-A2-8	MIZUHO_30NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			1,400,001	1,400,000	11/20/2019
60710A-A9-3	MIZUHO_30NEWYORKMIZUHO BANK LTD/NY - USD			1,699,983	1,700,000	11/25/2019
63307N-DJ-3	NA_CN_1NATIONAL BANK OF CANADA 42D1B 2 - USD			2,100,002	2,100,000	10/03/2019
63873N-V4-0	KNFP_10NEWYORKNATIXIS SA (NEW YORK) CD1 - USD			2,199,931	2,200,000	11/08/2019
69033M-HH-3	OCBC_SP_10NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD			1,799,975	1,799,991	11/01/2019
83050P-AR-0	SEBA_SS_10NEWYORKSKANDINAV ENSKILDA BK NY - USD			1,399,955	1,400,000	11/08/2019
83369Y-DA-2	SOCGENSOCIETE GENERALE - USD			3,400,055	3,400,011	12/02/2019
8574P1-ME-3	STT_1STATE STREET BANK & TR - USD			3,799,757	3,800,000	11/15/2019
86565B-WJ-7	SUMIBK_30NEWYORKSUMITOMO MITSUI BANK NY - USD			250,020	250,000	12/06/2019
86565B-A3-5	SUMIBK_30NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			2,099,992	2,100,000	11/18/2019
86565B-ZQ-7	SUMIBK_30NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			399,996	400,000	11/08/2019
86564F-YT-4	SUMITR_JP_40NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			1,400,001	1,400,000	10/01/2019
86958J-6U-8	SHBA_SS_10NEWYORKSVENSKA HANDELSBANKEN NY - USD			1,395,979	1,396,000	10/16/2019
89120D-MY-2	TD_CN_2TORONTO DOMINION BANK - USD			3,849,803	3,850,000	12/10/2019
89114M-J7-3	TD_CN_2NEW YORKTORONTO-DOMINION BANK (NEW YORK) - USD			2,399,876	2,400,000	11/18/2019
90333V-R9-3	USB_6US BANK NA CINCINNATI - USD			3,699,734	3,700,000	11/25/2019
187772-99-2	BZREPOBARC A (T Bills, Notes, Bonds) - USD			39,691,938	39,691,938	10/01/2019
187772-99-5	DAIWAREPODAIWA A (T Bills, Notes, Bonds) - USD			13,698,452	13,698,452	10/01/2019
147250-66-9	MERREPOMERILL IG (BBB Corps) - USD			6,679,000	6,679,000	11/04/2019

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				138,967,021	138,967,036	XXX
9999999 - Totals				265,168,521	265,202,059	XXX

General Interrogatories:

1. Total activity for the year      Fair Value \$ .....(125,663,755)      Book/Adjusted Carrying Value \$ .....(125,645,612)
2. Average balance for the year      Fair Value \$ .....371,897,724      Book/Adjusted Carrying Value \$ .....371,884,395
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
     NAIC 1 \$ .....265,202,059      NAIC 2 \$ .....0      NAIC 3 \$ .....0      NAIC 4 \$ .....0      NAIC 5 \$ .....0      NAIC 6 \$ .....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:

- |                                 |                     |                                       |
|---------------------------------|---------------------|---------------------------------------|
| 1. Total activity for the year  | Fair Value \$ ..... | Book/Adjusted Carrying Value \$ ..... |
| 2. Average balance for the year | Fair Value \$ ..... | Book/Adjusted Carrying Value \$ ..... |

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America, N.A. .... Charlotte, NC .....		0.000	0	0	7,565,842	13,209,838	6,665,515	.XXX.
Federal Home Loan Bank of Topeka .....		1.710	20,422	0	7,799,355	3,455,674	1,571,224	.XXX.
JPMorgan Chase Bank, N.A. .... Columbus, OH .....		0.000	0	0	10,091,525	12,923,306	14,922,572	.XXX.
People's United Bank .....		0.000	0	0	296,196	384,163	376,598	.XXX.
PNC Bank, NA .....		0.000	0	0	97,828,411	41,932,939	40,578,051	.XXX.
The Bank of New York Mellon ... New York, NY .....		0.650	53,300	0	24,461,357	14,005,796	24,177,490	.XXX.
The Northern Trust Company ... Chicago, IL .....		0.000	0	0	(791,507)	(750,349)	(1,055,224)	.XXX.
Wells Fargo Bank, N.A. .... Sioux Falls, SD .....		0.000	0	0	2,726,548	1,401,565	10,374,871	.XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	73,722	0	149,977,727	86,562,932	97,611,097	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	73,722	0	149,977,727	86,562,932	97,611,097	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	73,722	0	149,977,727	86,562,932	97,611,097	XXX

