



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020
OF THE CONDITION AND AFFAIRS OF THE

Security Life of Denver Insurance Company

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

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 (Street and Number) Denver, CO, US 80237 (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 (Street and Number or P.O. Box) Atlanta, GA, US 30327-4390 (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 Lora Williams (Name) 770-980-6526 (Area Code) (Telephone Number) FSSC.Compliance@voya.com (E-mail Address) 770-980-5800 (FAX Number)

OFFICERS

President William Thomas Bainbridge SVP, Chief Tax Officer and Treasurer Carlo Bertucci #
Secretary Melissa Ann O'Donnell SVP and Appointed Actuary Anthony Joseph Brantzeg

OTHER

Clyde Landon Cobb Jr., SVP & Chief Accounting Officer Larry Neil Port #, Executive VP & Chief Legal Officer Justin Smith, SVP & Deputy General Counsel
Michael Scott Smith, Executive VP & Chief Risk Officer Kevin Robert Socha, SVP & Chief Financial Officer Matthew Toms, Senior 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/Connecticut SS:
County of Chester/Hennepin/Hartford

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.

Signature of William Thomas Bainbridge

William Thomas Bainbridge
President

Signature of Melissa Ann O'Donnell

Melissa Ann O'Donnell
Secretary

Signature of Carlo Bertucci

Carlo Bertucci
Treasurer

Subscribed and sworn to before me this 16th day of October 2020

Signature of Beth Anne Evans

Subscribed and sworn to before me this 2nd day of November 2020

Signature of Anglin M. Tattley

Subscribed and sworn to before me this 30th day of October 2020

Signature of Denakolk

My Commission Exp. Oct. 31, 2021

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

ANGELIA M LATTERY
Notary Public
Minnesota
My Commission Expires January 31, 2025

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

Notary Seal: DENISE M. NOWAKOWSKI, NOTARY PUBLIC, CONNECTICUT

STATEMENT AS OF SEPTEMBER 30, 2020 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	9,723,224,740	0	9,723,224,740	9,362,179,464
2. Stocks:				
2.1 Preferred stocks	5,547,600	0	5,547,600	39,277,000
2.2 Common stocks	194,837,191	0	194,837,191	194,032,578
3. Mortgage loans on real estate:				
3.1 First liens	1,263,646,368	0	1,263,646,368	1,305,864,876
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 (\$224,889,556), cash equivalents (\$5,358,172) and short-term investments (\$0)	230,247,727	0	230,247,727	250,118,002
6. Contract loans (including \$0 premium notes)	990,436,551	271,583	990,164,968	999,112,589
7. Derivatives	264,919,020	0	264,919,020	255,487,365
8. Other invested assets	409,594,778	0	409,594,778	401,210,329
9. Receivables for securities	6,810,229	0	6,810,229	0
10. Securities lending reinvested collateral assets	0	0	0	214,908,865
11. Aggregate write-ins for invested assets	0	0	0	13,974,262
12. Subtotals, cash and invested assets (Lines 1 to 11)	13,089,264,204	271,583	13,088,992,621	13,036,165,330
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	116,677,309	65,678	116,611,631	109,363,529
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(32,274,954)	81,271	(32,356,225)	(356,290,208)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	3,214,033	0	3,214,033	3,520,105
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	139,877,200	7,811,824	132,065,376	232,125,383
16.2 Funds held by or deposited with reinsured companies	0	0	0	309,571,832
16.3 Other amounts receivable under reinsurance contracts	188,039,372	0	188,039,372	428,004,113
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	2,395,215	0	2,395,215	95,593,435
18.2 Net deferred tax asset	167,876,504	57,350,517	110,525,987	114,921,256
19. Guaranty funds receivable or on deposit	554,618	0	554,618	678,900
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	2,486,320	2,121	2,484,199	4,933,012
24. Health care (\$0) and other amounts receivable	640,548	640,548	0	0
25. Aggregate write-ins for other than invested assets	71,131,548	84,751	71,046,797	48,053,971
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,749,881,915	66,308,292	13,683,573,623	14,026,640,657
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,473,247,022	0	1,473,247,022	1,484,685,319
28. Total (Lines 26 and 27)	15,223,128,937	66,308,292	15,156,820,645	15,511,325,976
DETAILS OF WRITE-INS				
1101. Derivative receivables	0	0	0	13,974,262
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	13,974,262
2501. Receivable on reinsurance assumed	50,615,752	0	50,615,752	31,597,721
2502. Equity in keyman insurance	16,493,865	0	16,493,865	15,785,699
2503. Margin call collateral	3,937,180	0	3,937,180	670,551
2598. Summary of remaining write-ins for Line 25 from overflow page	84,751	84,751	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	71,131,548	84,751	71,046,797	48,053,971

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$7,679,937,271 less \$0 included in Line 6.3 (including \$872,875,109 Modco Reserve).....	7,679,937,271	7,635,078,258
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve).....	0	0
3. Liability for deposit-type contracts (including \$0 Modco Reserve).....	1,080,565,122	1,019,465,304
4. Contract claims:		
4.1 Life.....	99,275,982	84,872,400
4.2 Accident and health.....	0	368,105,077
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).....	5,271,410	5,425,632
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.....	36,151	38,751
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 \$3,427,839 assumed and \$142,415,729 ceded.....	145,843,568	74,265,084
9.4 Interest Maintenance Reserve.....	100,636,353	91,339,828
10. Commissions to agents due or accrued-life and annuity contracts \$772,374, accident and health \$0 and deposit-type contract funds \$0.....	772,374	67,116
11. Commissions and expense allowances payable on reinsurance assumed.....	3,224,920	17,889,632
12. General expenses due or accrued.....	14,191,540	14,050,810
13. Transfers to Separate Accounts due or accrued (net) (including \$(5,153,057) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(5,159,910)	(7,576,850)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	(1,981,596)	147,149
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.....	11,110,927	19,283,499
17. Amounts withheld or retained by reporting entity as agent or trustee.....	2,500,842	2,768,572
18. Amounts held for agents' account, including \$398,479 agents' credit balances.....	398,467	0
19. Remittances and items not allocated.....	99,841,943	68,592,905
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.....	94,344,587	110,800,860
24.02 Reinsurance in unauthorized and certified (\$0) companies.....	108,899	108,899
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$1,543,735,393) reinsurers.....	2,854,110,559	1,342,907,807
24.04 Payable to parent, subsidiaries and affiliates.....	22,011,820	24,024,723
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	163,939,930	1,682,970,268
24.08 Derivatives.....	82,992,946	67,947,495
24.09 Payable for securities.....	70,172,327	169,198
24.10 Payable for securities lending.....	0	214,908,865
24.11 Capital notes \$0 and interest thereon \$0.....	0	0
25. Aggregate write-ins for liabilities.....	312,061,441	307,926,564
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	12,836,207,871	13,145,577,846
27. From Separate Accounts Statement.....	1,473,247,022	1,484,685,319
28. Total liabilities (Lines 26 and 27).....	14,309,454,893	14,630,263,165
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.....	266,868,030	281,541,057
32. Surplus notes.....	219,006,373	252,012,747
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).....	(229,545,042)	(243,527,384)
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 29 \$0).....	0	0
36.20 shares preferred (value included in Line 30 \$0).....	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement).....	844,485,752	878,182,811
38. Totals of Lines 29, 30 and 37.....	847,365,752	881,062,811
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	15,156,820,645	15,511,325,976
DETAILS OF WRITE-INS		
2501. Margin call collateral.....	209,719,287	214,021,444
2502. Reinsurer payable.....	52,519,424	49,556,545
2503. Payable on reinsurance ceded.....	32,677,507	21,978,104
2598. Summary of remaining write-ins for Line 25 from overflow page.....	17,145,223	22,370,471
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above).....	312,061,441	307,926,564
3101. Deferred gain on reinsurance.....	266,868,030	281,541,057
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).....	266,868,030	281,541,057
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	291,290,340	577,064,467	(1,021,810,526)
2. Considerations for supplementary contracts with life contingencies	167,316	42,109	42,109
3. Net investment income	404,841,921	391,452,886	541,750,259
4. Amortization of Interest Maintenance Reserve (IMR)	(2,284,778)	(3,264,435)	(4,375,342)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	81,898,552	198,124,025	355,213,650
7. Reserve adjustments on reinsurance ceded	(298,119,531)	(6,752,883)	(67,316,095)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	50,009,015	53,910,086	71,176,299
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	5,777,395	12,804,069	12,872,473
9. Totals (Lines 1 to 8.3)	533,580,230	1,223,380,324	(112,447,173)
10. Death benefits	287,832,902	304,686,203	393,400,525
11. Matured endowments (excluding guaranteed annual pure endowments)	713,806	1,315,446	1,378,839
12. Annuity benefits	6,517,970	6,492,801	8,874,617
13. Disability benefits and benefits under accident and health contracts	(296,663,275)	164,580,098	161,585,187
14. Coupons, guaranteed annual pure endowments and similar benefits	499	753	601
15. Surrender benefits and withdrawals for life contracts	186,779,171	218,630,561	308,722,174
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	200,072	(20,354,225)	(11,514,361)
18. Payments on supplementary contracts with life contingencies	268,544	269,551	360,375
19. Increase in aggregate reserves for life and accident and health contracts	44,858,566	276,465,076	(1,251,233,458)
20. Totals (Lines 10 to 19)	230,508,256	952,086,264	(388,425,502)
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	24,124,010	92,716,931	108,529,187
22. Commissions and expense allowances on reinsurance assumed	64,035,846	209,556,862	283,338,517
23. General insurance expenses and fraternal expenses	58,926,474	61,716,818	81,162,647
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,108,733	14,189,141	18,526,313
25. Increase in loading on deferred and uncollected premiums	513,218	86,405	2,810
26. Net transfers to or (from) Separate Accounts net of reinsurance	(12,050,192)	(23,510,283)	(42,794,104)
27. Aggregate write-ins for deductions	76,092,006	20,748,739	86,430,783
28. Totals (Lines 20 to 27)	454,258,350	1,327,590,876	146,770,651
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	79,321,880	(104,210,552)	(259,217,824)
30. Dividends to policyholders and refunds to members	6,166,208	6,511,082	8,393,699
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	73,155,672	(110,721,635)	(267,611,523)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	26,469,109	7,052,692	(40,581,765)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	46,686,562	(117,774,327)	(227,029,758)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (5,536,133) (excluding taxes of \$ 4,956,016 transferred to the IMR)	(3,543,766)	5,060,322	567,697
35. Net income (Line 33 plus Line 34)	43,142,796	(112,714,005)	(226,462,061)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	881,062,811	965,376,985	965,376,985
37. Net income (Line 35)	43,142,796	(112,714,005)	(226,462,061)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (7,755,518)	(27,051,289)	55,545,704	114,634,167
39. Change in net unrealized foreign exchange capital gain (loss)	(241,108)	(625,607)	(169,051)
40. Change in net deferred income tax	11,910,799	25,302,098	(5,703,559)
41. Change in nonadmitted assets	(31,340,954)	(19,759,892)	28,347,224
42. Change in liability for reinsurance in unauthorized and certified companies	0	(106,616)	(106,616)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	16,456,273	(64,488,369)	(87,939,316)
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	(33,006,374)	29,993,626	29,993,626
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	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	(14,673,027)	(17,003,028)	64,565,549
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	1,105,823	607,776	(1,474,136)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(33,697,059)	(103,248,312)	(84,314,173)
55. Capital and surplus, as of statement date (Lines 36 + 54)	847,365,752	862,128,673	881,062,811
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	3,115,541	4,052,009	1,756,229
08.302. Fee income	2,661,854	2,703,412	3,643,389
08.303. Funds withheld interest income	0	6,048,648	7,472,855
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)	5,777,395	12,804,069	12,872,473
2701. Funds withheld interest expense	124,461,711	54,409,539	89,979,645
2702. Miscellaneous expense	17,822,355	13,720,137	16,222,294
2703. Other contingency expense	2,969,018	575,131	270,176
2798. Summary of remaining write-ins for Line 27 from overflow page	(69,161,078)	(47,956,068)	(20,041,331)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	76,092,006	20,748,739	86,430,783
5301. Amortization of pension	1,315,946	833,327	(1,165,037)
5302. Amortization of other post-employment benefits	(210,122)	(225,551)	(309,099)
5303.	0	0	0
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)	1,105,823	607,776	(1,474,136)

STATEMENT AS OF SEPTEMBER 30, 2020 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
Cash from Operations			
1. Premiums collected net of reinsurance	28,686,780	589,510,530	(793,765,429)
2. Net investment income	401,569,902	365,404,664	520,051,191
3. Miscellaneous income	94,795,735	216,229,883	378,025,809
4. Total (Lines 1 to 3)	525,052,417	1,171,145,077	104,311,571
5. Benefit and loss related payments	429,572,319	590,583,502	834,515,767
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(14,460,898)	(25,389,061)	(45,259,489)
7. Commissions, expenses paid and aggregate write-ins for deductions	171,271,174	406,434,684	456,670,616
8. Dividends paid to policyholders	6,320,429	4,686,477	6,700,923
9. Federal and foreign income taxes paid (recovered) net of \$ (216,254) tax on capital gains (losses)	(67,309,228)	(82,430,106)	(124,112,165)
10. Total (Lines 5 through 9)	525,393,796	893,885,496	1,128,515,652
11. Net cash from operations (Line 4 minus Line 10)	(341,379)	277,259,581	(1,024,204,081)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	641,091,699	853,991,282	1,009,552,409
12.2 Stocks	51,718,151	1,380,200	4,077,400
12.3 Mortgage loans	82,425,259	82,235,822	167,007,295
12.4 Real estate	0	0	0
12.5 Other invested assets	38,121,654	11,966,100	14,829,185
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	33	6,126	6,094
12.7 Miscellaneous proceeds	132,561,855	105,281,583	70,980,420
12.8 Total investment proceeds (Lines 12.1 to 12.7)	945,918,651	1,054,861,114	1,266,452,803
13. Cost of investments acquired (long-term only):			
13.1 Bonds	986,478,393	1,514,284,106	1,766,135,634
13.2 Stocks	12,168,900	21,327,321	33,013,721
13.3 Mortgage loans	41,524,051	82,432,782	95,405,994
13.4 Real estate	0	0	0
13.5 Other invested assets	67,978,086	67,294,242	94,762,790
13.6 Miscellaneous applications	69,631,879	51,531,727	80,299,034
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,177,781,309	1,736,870,178	2,069,617,173
14. Net increase (or decrease) in contract loans and premium notes	(8,947,621)	(11,171,724)	(13,072,335)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(222,915,036)	(670,837,340)	(790,092,034)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(33,006,374)	29,993,626	29,993,626
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	61,099,818	237,877,203	312,467,124
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	175,292,696	60,570,757	1,534,608,904
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	203,386,140	328,441,586	1,877,069,654
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(19,870,275)	(65,136,173)	62,773,539
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	250,118,002	187,344,463	187,344,463
19.2 End of period (Line 18 plus Line 19.1)	230,247,727	122,208,290	250,118,002

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

20.0001.	0	0	0
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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	618,626,539	682,126,741	915,420,942
3. Ordinary individual annuities	16,476	5,534	89,670
4. Credit life (group and individual)	0	0	0
5. Group life insurance	160,387	669,339	749,259
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	17,411	12,201	16,038
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	618,820,813	682,813,816	916,275,909
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	618,820,813	682,813,816	916,275,909
14. Deposit-type contracts	250,000,000	465,000,000	650,000,000
15. Total (Lines 13 and 14)	868,820,813	1,147,813,816	1,566,275,909
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, 2020 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 #	2020	2019
Net Income:					
(1) SLD State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 43,142,796	\$ (226,462,061)
(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>\$ 43,142,796</u>	<u>\$ (226,462,061)</u>
Surplus:					
(5) SLD State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 847,365,752	\$ 881,062,811
(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>\$ 847,365,752</u>	<u>\$ 881,062,811</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, 2020.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2020 financial statement presentation.

D. Going Concern

None

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

B. Accounting Changes

See Note 21C for accounting pronouncements related to COVID-19.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

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.

(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, 2020, 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	\$ 245	\$ 139	\$ —	\$ 106
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>\$ 245</u>	<u>\$ 139</u>	<u>\$ —</u>	<u>\$ 106</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	\$ —	\$ —	\$ —	\$ —
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>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
m. Annual Aggregate Total		<u>\$ 139</u>	<u>\$ —</u>	

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
NOTES TO FINANCIAL STATEMENTS

- (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, 2020 to September 30, 2020:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
126379AA4	\$ 1,559,095	\$ 1,556,280	\$ 2,815	\$ 1,556,280	\$ 1,261,691	09/30/2020
12667GY98	409,933	394,156	15,778	394,156	394,156	09/30/2020
12668AKU8	995,551	939,417	56,134	939,417	818,713	09/30/2020
12668BCH4	782,940	747,350	35,590	747,350	665,743	09/30/2020
12669EEH5	201,784	142,254	59,530	142,254	150,529	09/30/2020
225458PN2	59,738	58,918	820	58,918	58,918	09/30/2020
225458X45	3,503,675	3,475,728	27,947	3,475,728	3,475,728	09/30/2020
362341LL1	298,914	276,157	22,757	276,157	256,441	09/30/2020
36242DT52	2,028,022	1,968,850	59,172	1,968,850	1,910,003	09/30/2020
45660LSP5	263,647	258,448	5,200	258,448	249,795	09/30/2020
751155AN2	209,924	209,002	923	209,002	200,169	09/30/2020
76110HCB3	5,693	2,939	2,754	2,939	2,937	09/30/2020
92922F7T9	324,240	315,614	8,626	315,614	315,614	09/30/2020
93934FBD3	322,108	314,658	7,450	314,658	303,587	09/30/2020
Total			\$ 305,496			

- (4) The following table shows all impaired securities at September 30, 2020 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	\$ 24,523,996
2. 12 Months or Longer	\$ 7,891,128

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

1. Less than 12 Months	\$ 610,890,718
2. 12 Months or Longer	\$ 236,234,797

- (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

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
NOTES TO FINANCIAL STATEMENTS

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. Dollar Repurchase Agreements and/or Securities Lending Transactions

- 3) Collateral Sold or Received
- b) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

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

H. Repurchase Agreements Transactions Accounted for as a Sale
None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
None

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

A. Derivatives under SSAP No. 86-*Derivatives*

- (8) The Company does not have any derivative contracts with financing premiums.

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*

The Company does not hold any derivatives accounted for under SSAP No. 108 *Derivatives Hedging Variable Annuity Guarantee* ("SSAP No. 108").

9. Income Taxes

I. Alternative Minimum Tax ("AMT") Credit

The Coronavirus Aid, Relief and Economic Security ("CARES") Act became effective on March 27, 2020. The CARES Act is not expected to have a significant impact on corporate income tax. However, the CARES Act includes a corporate alternative minimum tax ("AMT") relief provision that provides the Company with an ability to accelerate half of its remaining AMT credit refund. The Company submitted a refund claim of \$83,584,372, which it received on September 15th, 2020.

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

The Company has one wholly owned insurance subsidiary, Midwestern United Life Insurance Company ("Midwestern"). The Company also has two wholly owned non-insurance subsidiaries, Voya America Equities, Inc. ("VAE"), and Roaring River IV Holding, LLC ("RR4H"). RR4H has one wholly owned insurance subsidiary, Roaring River IV, LLC ("RRIV"). On December 18, 2019, the Company's parent, Voya Financial, Inc., entered into a Master Transaction Agreement (the "Resolution MTA") with Resolution Life U.S. Holdings Inc. ("Resolution Life US"), pursuant to which Resolution Life US will acquire certain of Voya Financial, Inc.'s assets, including the Company and Security Life of Denver International Limited ("SLDI") as well as several subsidiaries of the Company and one subsidiary of SLDI. In addition, the Company will contribute RR4H, a subsidiary, to another Voya Financial, Inc. affiliate. As part of the transaction, Voya Financial, Inc. has also agreed to reinsure to the Company certain in-scope individual life insurance and annuities business assets of several of the Company's current affiliates. This transaction will result in Voya Financial, Inc.'s disposition of substantially all of its life insurance and legacy non-retirement annuity business and related assets, and is expected to close in the fourth quarter of 2020 to allow additional time to complete the remaining regulatory approvals (collectively, the "Individual Life Transaction").

B. Transactions

On April 15, 2020, the Company paid a capital contribution of \$41,000 to RR4H. On the same day, RR4H paid a capital contribution of \$41,000 to RRIV.

On March 16, 2020, the Company paid a capital contribution of \$1,398,000 to RR4H. On the same day, RR4H paid a capital contribution of \$1,398,000 to RRIV.

STATEMENT AS OF SEPTEMBER 30, 2020 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. Current Year

	1	2	3
	Total	General	Separate
	2+3	Account	Accounts
(a) Membership Stock-Class A	\$ 500,000	\$ 500,000	\$ —
(b) Membership Stock-Class B	—	—	—
(c) Activity Stock	44,950,000	44,950,000	—
(d) Excess Stock	50,000	50,000	—
(e) Aggregate Total (a+b+c+d)	45,500,000	45,500,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$1,186,821,679	XXX	XXX

2. Prior year-end

	1	2	3
	Total	General	Separate
	2+3	Account	Accounts
(a) Membership Stock-Class A	\$ 500,000	\$ 500,000	\$ —
(b) Membership Stock-Class B	—	—	—
(c) Activity Stock	41,125,000	41,125,000	—
(d) Excess Stock	811,400	811,400	—
(e) Aggregate Total (a+b+c+d)	42,436,400	42,436,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$1,047,461,271	XXX	XXX

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	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
1. Class A	\$ 500,000	\$ 500,000	\$ —	\$ —	\$ —	\$ —
2. Class B	—	—	—	—	—	—

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
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(3) Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2020

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts			
Total Collateral Pledged (Lines 2+3)	\$ 1,328,272,459	\$ 1,007,530,681	\$ 1,010,000,000
2. Current Year General Account			
Total Collateral Pledged	\$ 1,328,272,459	\$ 1,007,530,681	\$ 1,010,000,000
3. Current Year Separate Accounts			
Total Collateral Pledged	\$ —	\$ —	\$ —
4. Prior year-end Total General and Separate Accounts			
Total Collateral Pledged	\$ 1,175,401,437	\$ 982,966,697	\$ 925,000,000

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts			
Maximum Collateral Pledged (Lines 2+3)	\$ 1,329,071,710	\$ 1,027,434,537	\$ 1,015,000,000
2. Current Year General Account			
Maximum Collateral Pledged	\$ 1,329,071,710	\$ 1,027,434,537	\$ 1,015,000,000
3. Current Year Separate Accounts			
Maximum Collateral Pledged	\$ —	\$ —	\$ —
4. Prior year-end Total General and Separate Accounts			
Maximum Collateral Pledged	\$ 1,199,733,065	\$ 985,610,711	\$ 925,000,000

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of September 30, 2020

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ —	\$ —	\$ —	XXX
(b) Funding Agreements	1,010,000,000	1,010,000,000	—	928,101,161
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,010,000,000	1,010,000,000	—	928,101,161

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ —	\$ —	\$ —	XXX
(b) Funding Agreements	925,000,000	925,000,000	—	864,338,903
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	925,000,000	925,000,000	—	864,338,903

b. Maximum Amount During 2020

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	\$ —	\$ —	\$ —
2. Funding Agreements	1,015,000,000	1,015,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	1,015,000,000	1,015,000,000	—

c. FHLB - Prepayment Obligations

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

STATEMENT AS OF SEPTEMBER 30, 2020 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, 2020, 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, 2020 and December 31, 2019:

(4) Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Service cost	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Interest cost	434,717	706,402	4,399	8,205	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	432,449	576,606	—	—	—	—
e. Gains and losses	883,497	534,497	(127,144)	(190,096)	—	—
f. Prior service cost or credit	—	—	(82,979)	(110,638)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	<u>\$ 1,750,663</u>	<u>\$ 1,817,505</u>	<u>\$ (205,724)</u>	<u>\$ (292,529)</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 or arbitrations arising from the normal conduct of business. Due to the climate in insurance and business litigation and arbitrations, 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 *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 interested 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 periodically receives 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

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
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action against the Company. The potential outcome of such regulatory action is difficult to predict, but 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 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, 2020:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common stock	\$ —	\$ 45,500,000	\$ 1,664,858	\$ —	\$ 47,164,858
Derivatives assets					
Equity contracts	—	61,369,442	202,070,602	—	263,440,044
Interest rate contracts	—	797,211	—	—	797,211
Total Derivatives	\$ —	\$ 62,166,653	\$ 202,070,602	\$ —	\$ 264,237,255
Separate account assets	1,448,888,326	24,358,696	—	—	1,473,247,022
Total assets at fair value/NAV	<u>\$ 1,448,888,326</u>	<u>\$ 132,025,349</u>	<u>\$ 203,735,460</u>	<u>\$ —</u>	<u>\$ 1,784,649,135</u>
b. Liabilities at fair value					
Deposit type contracts	\$ —	\$ 132,174,862	\$ —	\$ —	\$ 132,174,862
Derivatives liabilities					
Equity contracts	—	32,968,056	—	—	32,968,056
Foreign exchange contracts	—	523,276	—	—	523,276
Interest rate contracts	—	2,182,399	—	—	2,182,399
Total return swaps	—	—	46,065,505	—	46,065,505
Total Derivatives	\$ —	\$ 35,673,731	\$ 46,065,505	\$ —	\$ 81,739,236
Separate account liabilities	—	—	—	—	—
Total liabilities at fair value	<u>\$ —</u>	<u>\$ 167,848,593</u>	<u>\$ 46,065,505</u>	<u>\$ —</u>	<u>\$ 213,914,098</u>

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Security Life of Denver Insurance Company
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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, 2020 to September 30, 2020:

Description	Beginning balance at July 1, 2020	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, 2020
a. Assets										
Common Stock	\$ 1,591,197	\$ —	\$ —	\$ —	\$ 73,661	\$ —	\$ —	\$ —	\$ —	\$ 1,664,858
Derivatives										
Equity contracts	167,289,745	—	—	2,167,918	32,166,367	14,665,883	—	(14,219,311)	—	202,070,602
Total Assets	\$ 168,880,942	\$ —	\$ —	\$ 2,167,918	\$ 32,240,028	\$ 14,665,883	\$ —	\$ (14,219,311)	\$ —	\$ 203,735,460
b. Liabilities										
Derivatives										
Total return swaps	\$ (47,394,740)	\$ —	\$ —	\$ 1,231,933	\$ 97,302	\$ —	\$ —	\$ —	\$ —	\$ (46,065,505)
Total Liabilities	\$ (47,394,740)	\$ —	\$ —	\$ 1,231,933	\$ 97,302	\$ —	\$ —	\$ —	\$ —	\$ (46,065,505)

There were no transfers in and out of Level 3 during the reporting period of July 1, 2020 to September 30, 2020.

- (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

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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, 2020:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$ 11,454,259,259	\$ 9,723,224,738	\$ 599,821,472	\$10,337,829,638	\$ 516,608,149	\$ —	\$ —
Preferred stock	5,719,012	5,547,600	2,160,800	—	3,558,212	—	—
Common stock	47,164,858	47,164,858	—	45,500,000	1,664,858	—	—
Mortgage loans	1,364,294,502	1,263,646,368	—	—	1,364,294,502	—	—
Contract loans	990,164,968	990,164,968	990,164,968	—	—	—	—
Other invested assets	66,285,205	55,397,921	—	66,285,205	—	—	—
Cash, cash equivalents and short-term investments	5,358,172	5,358,172	5,358,172	—	—	—	—
Derivatives							
Equity contracts	263,440,044	263,440,044	—	61,369,442	202,070,602	—	—
Foreign exchange contracts	1,480,419	681,766	—	1,480,419	—	—	—
Interest rate contracts	853,993	797,211	—	853,993	—	—	—
Separate account assets	1,473,247,022	1,473,247,022	1,448,888,326	24,358,696	—	—	—
Total Assets	\$ 15,672,267,454	\$ 13,828,670,668	\$ 3,046,393,738	\$10,537,677,393	\$ 2,088,196,323	\$ —	\$ —
Liabilities							
Supplementary contracts and immediate annuities	\$ 32,009,367	\$ 20,289,098	\$ —	\$ —	\$ 32,009,367	\$ —	\$ —
Deposit type contracts	1,144,898,590	1,060,276,023	—	1,144,898,590	—	—	—
Derivatives							
Equity contracts	32,968,056	32,968,056	—	32,968,056	—	—	—
Foreign exchange contracts	372,049	1,776,986	—	372,049	—	—	—
Interest rate contracts	6,036,221	2,182,399	—	6,036,221	—	—	—
Total return swaps	46,065,505	46,065,505	—	—	46,065,505	—	—
Total Liabilities	\$ 1,262,349,788	\$ 1,163,558,067	\$ —	\$ 1,184,274,916	\$ 78,074,872	\$ —	\$ —

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

C. Other Disclosures

The spread of the COVID-19 virus has caused significant financial market volatility, economic uncertainty, and interruptions to normal business activities. As of the date of issuance of these financial statements, the full impact to the Company is unknown since the outbreak is still evolving. On April 15, 2020, the NAIC adopted the following guidance: INT 20-02: *Extension of Ninety-Day Rule for Impact of COVID-19*, INT 20-03: *Troubled Debt Restructuring Due to COVID-19*, and INT 20-04: *Mortgage Loan Impairment Assessment Due to COVID-19*. On May 20, 2020, the NAIC adopted the following guidance: INT 20-05: *Investment Income Due and Accrued* and INT 20-07: *Troubled Debt Restructuring of Certain Debt Instruments Due to COVID-19*. On July 22, 2020, the NAIC adopted the following guidance: INT 20-08: *COVID-19 Premium Refunds, Limited-Time Exception, Rate Reductions and Policyholder Dividends*. The Company is evaluating what, if any, impacts this guidance may have on the financial statements.

The mandatory business shutdowns and stay-at-home orders implemented in most states have required the Company to make significant changes to the day-to-day conduct of business. The Company's business has been deemed an essential service in most or all jurisdictions and employees have continued working, primarily from home. Based on the Company's experience to date, this transition to a work-from-home arrangement has been very successful. The Company has not experienced any material impact to internal controls over financial reporting due to the COVID-19 pandemic. The Company is continually monitoring and assessing the COVID-19 situation on internal controls to minimize the impact to design and operating effectiveness.

Because both the public health and economic circumstances are changing so rapidly at present, it is impossible to predict how COVID-19 will affect the Company's financial condition. Absent a further significant and prolonged market shock, however, the Company does not anticipate any material effect on its balance sheet, capital or liquidity.

22. Events Subsequent

Type I Recognized Subsequent Events

The Company is not aware of any events occurring subsequent to September 30, 2020 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2020 through November 12, 2020, the date the statutory financial statements were available to be issued.

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Type II – Nonrecognized Subsequent Events

The Company is not aware of any events occurring subsequent to September 30, 2020 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2020 through November 12, 2020, 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, 2019 were \$368,105,078 . As of September 30, 2020, \$71,295,982 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$0 Reserves were recaptured by ReliaStar Life Insurance Company, an affiliate, during first quarter 2020.

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 Contract Liabilities by Withdrawal Characteristics

No significant change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

34. Premium & Annuity Considerations Deferred and Uncollected

No significant change

35. Separate Accounts

No significant change

36. Loss/Claim Adjustment Expenses

No significant change

STATEMENT AS OF SEPTEMBER 30, 2020 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.
- 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

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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 \$1,146,400
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
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 62,456,721 | \$ 65,541,558 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 145,121,951 | \$ 147,672,333 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 129,440,114 | \$ 39,771,453 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 337,018,786 | \$ 252,985,344 |
| 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 N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 16.3 Total payable for securities lending reported on the liability page. \$0

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY
GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
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 [X]

- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
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 invested assets? Yes [] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
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 [X] No []

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

- Has the reporting entity self-designated 5GI securities? Yes [X] 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 [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

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GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$ 0
- 1.12 Residential Mortgages \$ 0
- 1.13 Commercial Mortgages \$ 1,262,829,270
- 1.14 Total Mortgages in Good Standing \$ 1,262,829,270
- 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 \$ 817,098
- 1.44 Total Mortgages in Process of Foreclosure \$ 817,098
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 1,263,646,368
- 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 500.000 %
- 2.2 A&H cost containment percent 0.000 %
- 2.3 A&H expense percent excluding cost containment expenses 0.000 %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$ 0
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$ 0
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:

- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	0
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 30, 2020 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	1,746,054	0	0	1,746,054	0
2. Alaska	AK	L	690,198	0	0	690,198	0
3. Arizona	AZ	L	11,888,594	0	0	11,888,594	0
4. Arkansas	AR	L	1,740,548	0	95	1,740,643	0
5. California	CA	L	118,398,759	928	0	118,399,687	0
6. Colorado	CO	L	9,739,629	2	0	9,739,631	0
7. Connecticut	CT	L	11,551,670	0	0	11,551,670	0
8. Delaware	DE	L	4,390,955	0	0	4,390,955	0
9. District of Columbia	DC	L	534,141	0	0	534,141	0
10. Florida	FL	L	46,813,552	0	2,744	46,816,296	0
11. Georgia	GA	L	11,328,058	0	469	11,328,527	0
12. Hawaii	HI	L	12,902,517	0	66	12,902,583	0
13. Idaho	ID	L	2,518,384	0	0	2,518,384	0
14. Illinois	IL	L	28,245,832	0	0	28,245,832	0
15. Indiana	IN	L	5,491,052	2	0	5,491,054	0
16. Iowa	IA	L	5,518,424	0	0	5,518,424	0
17. Kansas	KS	L	2,831,181	0	0	2,831,181	250,000,000
18. Kentucky	KY	L	3,027,088	0	0	3,027,088	0
19. Louisiana	LA	L	3,224,109	0	0	3,224,109	0
20. Maine	ME	L	970,523	0	258	970,781	0
21. Maryland	MD	L	6,029,382	0	0	6,029,382	0
22. Massachusetts	MA	L	11,588,844	0	0	11,588,844	0
23. Michigan	MI	L	10,876,857	0	347	10,877,204	0
24. Minnesota	MN	L	9,103,148	0	0	9,103,148	0
25. Mississippi	MS	L	1,234,703	0	17	1,234,719	0
26. Missouri	MO	L	8,879,000	3	0	8,879,003	0
27. Montana	MT	L	754,150	0	0	754,150	0
28. Nebraska	NE	L	1,767,558	4	0	1,767,562	0
29. Nevada	NV	L	5,602,421	0	76	5,602,497	0
30. New Hampshire	NH	L	830,194	0	0	830,194	0
31. New Jersey	NJ	L	20,600,501	0	0	20,600,501	0
32. New Mexico	NM	L	1,275,901	0	0	1,275,901	0
33. New York	NY	Q	21,724,324	0	257	21,724,581	0
34. North Carolina	NC	L	8,929,157	1,180	6,441	8,936,778	0
35. North Dakota	ND	L	1,074,193	0	0	1,074,193	0
36. Ohio	OH	L	15,607,430	0	0	15,607,430	0
37. Oklahoma	OK	L	2,196,319	0	0	2,196,319	0
38. Oregon	OR	L	3,424,242	0	0	3,424,242	0
39. Pennsylvania	PA	L	16,534,128	0	0	16,534,128	0
40. Rhode Island	RI	L	1,210,512	0	0	1,210,512	0
41. South Carolina	SC	L	5,645,765	1,870	327	5,647,962	0
42. South Dakota	SD	L	518,415	0	0	518,415	0
43. Tennessee	TN	L	5,032,786	0	0	5,032,786	0
44. Texas	TX	L	37,098,682	12,059	0	37,110,742	0
45. Utah	UT	L	3,606,485	0	0	3,606,485	0
46. Vermont	VT	L	160,599	0	0	160,599	0
47. Virginia	VA	L	9,285,165	320	122	9,285,607	0
48. Washington	WA	L	17,545,001	107	0	17,545,108	0
49. West Virginia	WV	L	511,798	0	45	511,843	0
50. Wisconsin	WI	L	4,104,838	0	0	4,104,838	0
51. Wyoming	WY	L	1,630,091	0	0	1,630,091	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	L	5,337,428	0	0	5,337,428	0
54. Puerto Rico	PR	L	289,684	0	0	289,684	0
55. U.S. Virgin Islands	VI	L	41,520	0	0	41,520	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	436,711	0	0	436,711	0
58. Aggregate Other Aliens	OT	XXX	89,152,353	0	0	89,152,353	0
59. Subtotal	XXX		613,191,554	16,476	11,263	613,219,293	250,000,000
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		1,185,208	0	0	1,185,208	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		3,415,532	0	0	3,415,532	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		617,792,295	16,476	11,263	617,820,034	250,000,000
96. Plus Reinsurance Assumed	XXX		540,755,888	0	76,854,021	617,609,909	0
97. Totals (All Business)	XXX		1,158,548,183	16,476	76,865,285	1,235,429,943	250,000,000
98. Less Reinsurance Ceded	XXX		1,024,438,479	19,811	182,284,874	1,206,743,164	0
99. Totals (All Business) less Reinsurance Ceded	XXX		134,109,704	(3,335)	(105,419,589)	28,686,780	250,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other alien	XXX		89,152,353	0	0	89,152,353	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		89,152,353	0	0	89,152,353	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

**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
SLD Service Company, LLC		84-4774506		DE
RL Payroll Management Company, LLC		85-0526803		DE
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
Oconee Real Estate Holdings LLC		85-1578755		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 Holdings Inc.		02-0488491		CT
Voya Benefits Company, LLC		83-0965809		DE
ILICA LLC		06-1067464		CT
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
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		DE
Voya Financial Advisors, Inc.		41-0945505		MN
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 TALF GP LLC				DE
Voya TALF Opportunity Fund LP				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 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 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
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE

**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 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 (UK) Limited				GBR
Voya Investment Trust Co.		06-1440627		CT
Voya Investment Management Services (UK) Limited				GBR
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
RiverRoch LLC				DE
Oconee Real Estate Holdings LLC		85-1578755		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 Institutional Plan Services, LLC		04-3516284		DE
Voya Retirement Advisors, LLC		22-1862786		NJ
Voya Payroll Management, Inc.		52-2197204		DE
Voya Services Company		52-1317217		DE
VFI SLK Global Services Private Limited				IND
Voya Special Investments, Inc.				DE

STATEMENT AS OF SEPTEMBER 30, 2020 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						TIPS 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	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		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	30.400	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	8.600	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	19.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		85-1578755				Oconee Real Estate Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	42.000	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 VII, 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		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	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	
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	

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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		13-4196882				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	
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	

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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						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 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		27-2987157				Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
.4832	VOYA FINANCIAL		41-0451140				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	N	
.4832	VOYA FINANCIAL	67105			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		85-0526803				RL Payroll Management Company, LLC	DE	NIA	SLD Service Company, LLC	Ownership	100.000	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	68713	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		84-4774506				SLD Service Company, LLC	DE	NIA	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	
.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	

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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		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	..MN	..NIA	Voya Holdings Inc. Voya Retirement Insurance and Annuity Company	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		52-1222820			NYSE	Voya Financial, Inc.	..DE	..LDP	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 Retirement Insurance and Annuity Company	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 (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						Voya Investment Management Services (UK) Limited	..GBR	..NIA	Voya Investment Management Co. LLC	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 Retirement Insurance and Annuity Company	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	
4832	VOYA FINANCIAL						Voya Special Investments, Inc.	..DE	..NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	..N	
4832	VOYA FINANCIAL						Voya TALF GP LLC	..DE	..NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	..N	
4832	VOYA FINANCIAL						Voya TALF Opportunity Fund LP	..DE	..NIA	Voya TALF GP LLC	Ownership	100.000	Voya Financial, Inc.	..N	

Asterisk	Explanation
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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.

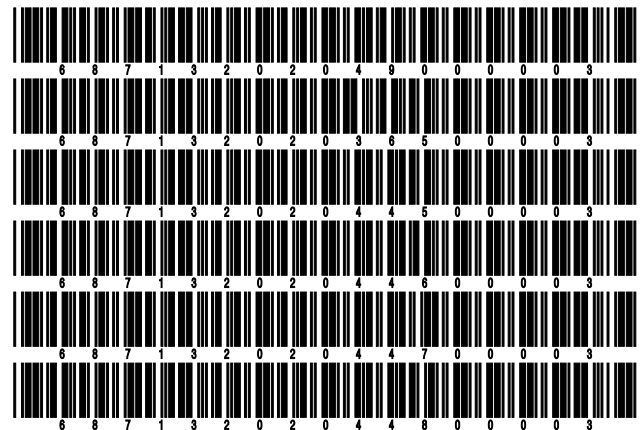
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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, 2020 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	84,751	84,751	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	84,751	84,751	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability of pension benefits	6,849,641	6,849,641
2505. Unclaimed property	5,028,048	5,299,149
2506. Other contingency reserves	4,150,000	150,000
2507. Derivative payable	2,109,486	10,543,928
2508. Suspense and clearing account	718,184	138,309
2509. Miscellaneous liabilities	234,674	1,334,255
2510. Liability of other post-employment benefits	(1,944,811)	(1,944,811)
2597. Summary of remaining write-ins for Line 25 from overflow page	17,145,223	22,370,471

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. Deferred gain on reinsurance	0	0	88,340,510
2705. Gains released from IMR	(11,632,313)	(6,415)	(1,261,614)
2706. Assumed modified coinsurance reserves	(57,528,765)	(47,949,653)	(107,120,227)
2797. Summary of remaining write-ins for Line 27 from overflow page	(69,161,078)	(47,956,068)	(20,041,331)

STATEMENT AS OF SEPTEMBER 30, 2020 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	1,305,864,876	1,377,523,078
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	36,187,936	86,791,719
2.2 Additional investment made after acquisition	5,336,115	8,614,276
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	1,586	131,844
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	82,425,259	167,007,295
8. Deduct amortization of premium and mortgage interest points and commitment fees	49	4,182
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	1,318,837	184,564
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,263,646,368	1,305,864,876
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	1,263,646,368	1,305,864,876
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,263,646,368	1,305,864,876

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	401,210,329	316,798,751
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	9,329,001	18,401,530
2.2 Additional investment made after acquisition	58,649,085	76,361,260
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	(17,227,821)	4,894,939
6. Total gain (loss) on disposals	(92,096)	(57,153)
7. Deduct amounts received on disposals	38,121,654	14,829,185
8. Deduct amortization of premium and depreciation	63,105	78,542
9. Total foreign exchange change in book/adjusted carrying value	163,347	(116,806)
10. Deduct current year's other than temporary impairment recognized	4,252,308	164,464
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	409,594,779	401,210,329
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	409,594,779	401,210,329

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	9,595,489,113	8,774,055,288
2. Cost of bonds and stocks acquired	998,647,282	1,813,229,370
3. Accrual of discount	11,714,938	12,224,014
4. Unrealized valuation increase (decrease)	106,879	17,131,058
5. Total gain (loss) on disposals	27,169,401	23,083,340
6. Deduct consideration for bonds and stocks disposed of	692,809,832	1,027,709,824
7. Deduct amortization of premium	10,850,850	10,151,588
8. Total foreign exchange change in book/adjusted carrying value	684,208	661,186
9. Deduct current year's other than temporary impairment recognized	7,132,942	12,087,747
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	591,408	5,054,016
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,923,609,607	9,595,489,113
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	9,923,609,607	9,595,489,113

STATEMENT AS OF SEPTEMBER 30, 2020 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
BONDS								
1. NAIC 1 (a)	5,033,129,760	418,991,664	208,314,397	(36,216,307)	5,057,949,645	5,033,129,760	5,207,590,720	5,180,239,045
2. NAIC 2 (a)	3,968,790,203	119,057,273	48,748,142	13,545,552	3,988,411,692	3,968,790,203	4,052,644,886	3,817,703,388
3. NAIC 3 (a)	358,336,896	792,000	21,111,463	(621,888)	322,992,534	358,336,896	337,395,546	270,868,190
4. NAIC 4 (a)	90,078,578	33,322,096	33,092,258	23,560,409	79,333,839	90,078,578	113,868,824	81,275,033
5. NAIC 5 (a)	8,416,796	0	7,500	2,407,403	9,809,065	8,416,796	10,816,699	17,313,441
6. NAIC 6 (a)	909,523	0	(3,671)	(5,132)	816,532	909,523	908,062	778,986
7. Total Bonds	9,459,661,756	572,163,033	311,270,089	2,670,037	9,459,313,307	9,459,661,756	9,723,224,737	9,368,178,083
PREFERRED STOCK								
8. NAIC 1	0	0	0	3,445,600	6,000,000	0	3,445,600	14,475,000
9. NAIC 2	5,445,600	0	0	(3,445,600)	39,975,000	5,445,600	2,000,000	24,700,000
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	5,547,600	0	0	0	46,077,000	5,547,600	5,547,600	39,277,000
15. Total Bonds and Preferred Stock	9,465,209,356	572,163,033	311,270,089	2,670,037	9,505,390,307	9,465,209,356	9,728,772,337	9,407,455,083

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

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	0	2,824
2. Cost of short-term investments acquired	1,043,023,846	1,276,715,411
3. Accrual of discount	0	36
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	1,043,023,846	1,276,718,271
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	187,539,870
2. Cost Paid/(Consideration Received) on additions	59,215,250
3. Unrealized Valuation increase/(decrease)	(17,685,865)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	146,923
6. Considerations received/(paid) on terminations	44,772,597
7. Amortization	(1,428,844)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	(1,088,663)
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	181,926,074
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	181,926,074

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.23 SSAP No. 108 adjustments	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

NONE

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.....	181,926,075
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).....	181,926,075
4.	Part D, Section 1, Column 5.....	264,919,021
5.	Part D, Section 1, Column 6.....	(82,992,946)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	180,332,626
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	180,332,626
10.	Part D, Section 1, Column 8.....	266,274,758
11.	Part D, Section 1, Column 9.....	(85,942,132)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	17,522,295
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	17,522,295
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	31,929,611	39,655,635
2. Cost of cash equivalents acquired	223,415,467	522,083,807
3. Accrual of discount	51,143	67,966
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(310)	55
6. Deduct consideration received on disposals	250,037,740	529,877,852
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)	5,358,171	31,929,611
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,358,171	31,929,611

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF SEPTEMBER 30, 2020 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		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
29858	Hoover	AL			07/16/2019	5.050	0	99,180	4,591,304
29954	Phoenix	AZ			02/14/2020	4.350	0	5,102	796,429
29798	San Pedro	CA			01/11/2019	5.400	0	41,033	2,654,437
29981	Irvine	CA			09/16/2020	5.250	2,540,227	0	4,657,224
29834	Wilmington	DE			05/10/2019	5.600	0	70,663	5,191,364
29936	Atlanta	GA			01/16/2020	4.450	0	20,880	845,714
29979	Morrow	GA			08/27/2020	3.780	4,000,000	0	7,221,149
29791	Des Plaines	IL			01/25/2019	5.650	0	47,109	2,902,143
29900	Indianapolis	IN			11/06/2019	4.970	0	40,368	4,005,451
29873	New York City	NY			08/21/2019	4.550	0	93,785	9,402,772
29833	Mt. Pleasant	SC			05/30/2019	6.330	0	340,926	6,478,343
29816	Houston	TX			03/21/2019	5.350	0	274,430	13,832,609
29851	Irving	TX			06/21/2019	5.050	0	324,832	11,615,176
29854	Corpus Christi	TX			07/30/2019	4.950	0	19,936	9,437,086
29874	Dallas	TX			09/09/2019	4.450	0	274,427	9,446,528
29881	Dallas	TX			09/09/2019	4.450	0	201,143	6,511,451
29980	Spring	TX			08/18/2020	5.100	2,512,500	0	4,968,750
0599999. Mortgages in good standing - Commercial mortgages-all other							9,052,727	1,853,814	104,557,929
0899999. Total Mortgages in good standing							9,052,727	1,853,814	104,557,929
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
29106	MAPLEWOOD	MIN			09/24/2014	0.000	0	0	2,500,000
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other							0	0	2,500,000
3299999. Total - Mortgages in the process of foreclosure							0	0	2,500,000
3399999 - Totals							9,052,727	1,853,814	107,057,929

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
29754	Tampa	FL		08/01/2018	08/17/2020	2,961,396	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0	
29610	Bloomington	MIN		06/29/2017	08/26/2020	1,364,005	0	0	0	0	0	0	1,364,005	1,364,005	0	0	0	
28978	SOUTH PARK	PA		05/01/2014	08/10/2020	1,218,626	0	0	0	0	0	0	1,184,450	1,189,393	0	0	0	
28980	MONROEVILLE	PA		03/14/2014	08/10/2020	1,211,327	0	0	0	0	0	0	1,176,814	1,181,805	0	0	0	
27613	NORTH PROVIDENCE	RI		08/30/2005	07/07/2020	1,227,030	0	0	0	0	0	0	1,079,592	1,079,592	0	0	0	
0199999. Mortgages closed by repayment							7,982,385	0	0	0	0	0	0	7,804,860	7,814,795	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		5,000,475	0	0	0	0	0	0	0	61,217	0	0	0	
29827	Birmingham	AL		07/26/2019		3,979,153	0	0	0	0	0	0	0	16,212	0	0	0	
29170	FT SMITH	AR		04/29/2015		737,212	0	0	0	0	0	0	0	6,912	0	0	0	
29171	HOT SPRINGS	AR		04/29/2015		943,197	0	0	0	0	0	0	0	8,844	0	0	0	
27218	MESA	AZ		03/27/2003		862,567	0	0	0	0	0	0	0	5,772	0	0	0	
27219	MESA	AZ		03/27/2003		986,241	0	0	0	0	0	0	0	6,811	0	0	0	
27308	MESA	AZ		09/19/2003		813,763	0	0	0	0	0	0	0	5,655	0	0	0	
28926	PHOENIX	AZ		04/01/2014		1,246,482	0	0	0	0	0	0	0	16,034	0	0	0	
28966	TUCSON	AZ		11/26/2013		1,967,215	0	0	0	0	0	0	0	8,424	0	0	0	
29142	TEMPE	AZ		01/15/2015		1,736,530	0	0	0	0	0	0	0	13,906	0	0	0	
29144	YUMA	AZ		01/15/2015		486,963	0	0	0	0	0	0	0	3,900	0	0	0	
29330	GLENDALE	AZ		01/06/2016		1,507,908	0	0	0	0	0	0	0	7,662	0	0	0	
29331	CHANDLER	AZ		01/06/2016		1,883,153	0	0	0	0	0	0	0	9,569	0	0	0	
29332	PHOENIX	AZ		01/06/2016		1,683,154	0	0	0	0	0	0	0	8,553	0	0	0	

STATEMENT AS OF SEPTEMBER 30, 2020 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)					
29333	GILBERT	AZ		01/06/2016		1,597,016	0	0	0	0	0	0	8,115	0	0	0
29334	PHOENIX	AZ		01/06/2016		1,744,540	0	0	0	0	0	0	8,865	0	0	0
29463	MESA	AZ		11/01/2016		626,856	0	0	0	0	0	0	6,498	0	0	0
29548	Glendale	AZ		06/29/2017		2,359,899	0	0	0	0	0	0	15,701	0	0	0
29549	Glendale	AZ		06/29/2017		2,359,899	0	0	0	0	0	0	15,701	0	0	0
26976	SACRAMENTO	CA		04/23/2001		477,667	0	0	0	0	0	0	83,737	0	0	0
27798	SAN FRANCISCO	CA		11/16/2005		1,918,299	0	0	0	0	0	0	58,082	0	0	0
27819	LOS ANGELES	CA		11/18/2005		1,448,471	0	0	0	0	0	0	53,745	0	0	0
28033	LOS ANGELES	CA		02/02/2007		1,685,797	0	0	0	0	0	0	58,526	0	0	0
28887	LOS ANGELES	CA		05/30/2013		2,189,833	0	0	0	0	0	0	14,001	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,565,589	0	0	0	0	0	0	40,759	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		2,818,061	0	0	0	0	0	0	73,366	0	0	0
28967	IRVINE	CA		11/07/2013		4,452,819	0	0	0	0	0	0	26,703	0	0	0
28973	SAN FRANCISCO	CA		11/26/2013		4,131,468	0	0	0	0	0	0	17,933	0	0	0
28977	SAN JOSE	CA		11/26/2013		5,281,309	0	0	0	0	0	0	200,909	0	0	0
28982	LOS ALTOS	CA		12/30/2013		17,199,190	0	0	0	0	0	0	103,533	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		7,264,501	0	0	0	0	0	0	76,905	0	0	0
28993	CULVER CITY	CA		05/09/2014		3,228,957	0	0	0	0	0	0	17,122	0	0	0
28994	SANTA CLARA	CA		02/07/2014		13,485,201	0	0	0	0	0	0	74,613	0	0	0
29006	PASADENA	CA		02/25/2014		14,864,436	0	0	0	0	0	0	83,338	0	0	0
29007	SAN DIEGO	CA		05/09/2014		2,114,984	0	0	0	0	0	0	25,619	0	0	0
29022	RIVERSIDE	CA		05/01/2014		6,168,784	0	0	0	0	0	0	43,660	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		5,373,292	0	0	0	0	0	0	120,107	0	0	0
29049	TORRANCE	CA		08/06/2014		9,119,675	0	0	0	0	0	0	75,975	0	0	0
29068	SACRAMENTO	CA		07/30/2014		21,066,101	0	0	0	0	0	0	171,872	0	0	0
29070	TORRANCE	CA		08/06/2014		859,166	0	0	0	0	0	0	7,158	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		5,403,291	0	0	0	0	0	0	32,495	0	0	0
29100	RESADA	CA		10/14/2014		2,736,131	0	0	0	0	0	0	22,466	0	0	0
29112	SANTA MONICA	CA		11/05/2014		6,988,857	0	0	0	0	0	0	113,434	0	0	0
29132	SACRAMENTO	CA		12/18/2014		4,061,627	0	0	0	0	0	0	25,061	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		817,585	0	0	0	0	0	0	37,966	0	0	0
29140	SANTEEE	CA		01/15/2015		2,462,381	0	0	0	0	0	0	19,718	0	0	0
29141	SAN JOSE	CA		01/15/2015		2,140,802	0	0	0	0	0	0	17,143	0	0	0
29146	SYLMAR	CA		01/15/2015		2,471,569	0	0	0	0	0	0	19,792	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		1,364,073	0	0	0	0	0	0	8,148	0	0	0
29205	LOS ANGELES	CA		05/01/2015		617,962	0	0	0	0	0	0	5,021	0	0	0
29206	LOS ANGELES	CA		04/23/2015		1,172,689	0	0	0	0	0	0	9,118	0	0	0
29216	PACOIMA	CA		04/29/2015		1,327,386	0	0	0	0	0	0	14,169	0	0	0
29217	SYLMAR	CA		04/29/2015		6,690,028	0	0	0	0	0	0	71,414	0	0	0
29224	CHATSWORTH	CA		07/01/2015		10,665,862	0	0	0	0	0	0	84,688	0	0	0
29239	LOS ANGELES	CA		07/01/2015		4,233,552	0	0	0	0	0	0	23,383	0	0	0
29247	LONG BEACH	CA		08/27/2015		7,306,642	0	0	0	0	0	0	44,835	0	0	0
29321	ROSEVILLE	CA		01/05/2016		3,629,655	0	0	0	0	0	0	26,927	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		2,610,977	0	0	0	0	0	0	28,771	0	0	0
29383	LOS ANGELES	CA		04/14/2016		3,456,204	0	19	0	0	19	0	13,297	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		7,768,219	0	0	0	0	0	0	57,598	0	0	0
29460	ALHAMBRA	CA		08/04/2016		4,315,035	0	0	0	0	0	0	32,303	0	0	0
29550	ENCINITAS	CA		02/07/2017		7,141,359	0	0	0	0	0	0	35,499	0	0	0
29603	Garden Grove	CA		06/29/2017		2,900,420	0	0	0	0	0	0	18,980	0	0	0
29630	Rialto	CA		11/01/2017		5,965,816	0	0	0	0	0	0	42,603	0	0	0
29631	Rancho Cucamonga	CA		11/01/2017		5,871,121	0	0	0	0	0	0	41,927	0	0	0
29671	Roseville	CA		01/31/2018		17,447,409	0	0	0	0	0	0	122,922	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		18,114,796	0	0	0	0	0	0	127,624	0	0	0
29710	North Hollywood	CA		04/06/2018		2,922,891	0	0	0	0	0	0	12,980	0	0	0
29716	PLACENTIA	CA		05/01/2018		3,276,779	0	0	0	0	0	0	20,689	0	0	0
29733	HUNTINGTON BEACH	CA		08/17/2018		6,612,329	0	0	0	0	0	0	30,582	0	0	0
29795	Long Beach	CA		12/14/2018		980,585	0	0	0	0	0	0	7,450	0	0	0
29826	Eastvale	CA		04/26/2019		4,232,472	0	0	0	0	0	0	30,162	0	0	0
2779802	SAN FRANCISCO	CA		12/01/2006		1,224,293	0	0	0	0	0	0	36,579	0	0	0
2779803	SAN FRANCISCO	CA		06/15/2007		1,253,193	0	0	0	0	0	0	37,246	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
28918	DENVER	CO		08/20/2013		14,266,253	0	0	0	0	0	0	0	127,833	0	0	0
28989	FORT COLLINS	CO		12/27/2013		8,216,544	0	0	0	0	0	0	0	48,668	0	0	0
29081	PARKER	CO		07/29/2014		10,387,657	0	0	0	0	0	0	0	289,838	0	0	0
29093	BOULDER	CO		12/24/2014		14,725,201	0	0	0	0	0	0	0	116,728	0	0	0
29117	LITTLETON	CO		05/01/2015		2,654,351	0	0	0	0	0	0	0	21,237	0	0	0
29662	Lakewood	CO		03/01/2018		21,197,179	0	0	0	0	0	0	0	106,942	0	0	0
29708	Denver	CO		06/28/2018		2,415,678	0	0	0	0	0	0	0	15,702	0	0	0
29841	Denver	CO		09/25/2019		2,090,615	0	0	0	0	0	0	0	8,401	0	0	0
2909302	BOULDER	CO		11/23/2015		4,942,069	0	0	0	0	0	0	0	28,307	0	0	0
27159	GRANBY	CT		12/03/2002		2,664,370	0	0	0	0	0	0	0	64,068	0	0	0
27169	BLOOMFIELD	CT		12/16/2002		1,488,912	0	0	0	0	0	0	0	35,802	0	0	0
27818	DANBURY	CT		01/06/2006		3,105,034	0	0	0	0	0	0	0	51,424	0	0	0
29045	VERNON	CT		07/15/2014		5,717,872	0	0	0	0	0	0	0	72,208	0	0	0
29050	VERNON	CT		07/15/2014		1,263,951	0	0	0	0	0	0	0	15,962	0	0	0
29051	VERNON	CT		07/15/2014		1,685,268	0	0	0	0	0	0	0	21,282	0	0	0
29080	GREENWICH	CT		10/10/2014		8,585,627	0	0	0	0	0	0	0	51,053	0	0	0
29413	STAMFORD	CT		07/20/2016		6,995,020	0	0	0	0	0	0	0	38,298	0	0	0
29115	WASHINGTON	DC		10/31/2014		2,257,531	0	0	0	0	0	0	0	13,517	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,664,885	0	0	0	0	0	0	0	28,914	0	0	0
29359	NEWARK	DE		01/11/2016		492,428	0	0	0	0	0	0	0	2,363	0	0	0
29667	Dover	DE		01/31/2018		17,000,000	0	0	0	0	0	0	0	70,145	0	0	0
26606	FT MYERS	FL		06/26/1998		1,979,166	0	0	0	0	0	0	0	128,099	0	0	0
28921	ORLANDO	FL		07/30/2013		4,097,455	0	0	0	0	0	0	0	36,589	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		2,048,727	0	0	0	0	0	0	0	18,294	0	0	0
28927	BRADENTON	FL		04/01/2014		1,329,581	0	0	0	0	0	0	0	17,103	0	0	0
29035	TAMPA	FL		05/01/2014		4,057,849	0	0	0	0	0	0	0	50,114	0	0	0
29083	NAPLES	FL		08/28/2014		3,028,525	0	0	0	0	0	0	0	60,774	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		505,916	0	0	0	0	0	0	0	6,083	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		296,322	0	0	0	0	0	0	0	3,563	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		549,280	0	0	0	0	0	0	0	6,604	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		419,188	0	0	0	0	0	0	0	5,040	0	0	0
29179	ORANGE PARK	FL		03/30/2015		270,304	0	0	0	0	0	0	0	3,250	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,214,199	0	0	0	0	0	0	0	14,599	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		758,874	0	0	0	0	0	0	0	9,124	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		747,310	0	0	0	0	0	0	0	8,985	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		274,640	0	0	0	0	0	0	0	3,302	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		664,918	0	0	0	0	0	0	0	7,995	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		549,280	0	0	0	0	0	0	0	6,604	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		708,283	0	0	0	0	0	0	0	8,516	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		419,188	0	0	0	0	0	0	0	5,040	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		409,069	0	0	0	0	0	0	0	4,918	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		653,933	0	0	0	0	0	0	0	7,863	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		370,042	0	0	0	0	0	0	0	4,449	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		340,988	0	0	0	0	0	0	0	4,100	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		566,915	0	0	0	0	0	0	0	6,816	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		517,480	0	0	0	0	0	0	0	6,222	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		604,931	0	0	0	0	0	0	0	7,273	0	0	0
29212	MIAMI	FL		05/08/2015		837,180	0	0	0	0	0	0	0	6,650	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		660,021	0	0	0	0	0	0	0	4,902	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		2,904,092	0	0	0	0	0	0	0	21,569	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		2,112,067	0	0	0	0	0	0	0	15,687	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		726,023	0	0	0	0	0	0	0	5,392	0	0	0
29289	ST. AUGUSTINE	FL		01/12/2016		1,610,451	0	0	0	0	0	0	0	11,961	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		844,827	0	0	0	0	0	0	0	6,275	0	0	0
29291	YULEE	FL		01/12/2016		1,045,473	0	0	0	0	0	0	0	7,765	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		699,622	0	0	0	0	0	0	0	5,196	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		594,019	0	0	0	0	0	0	0	4,412	0	0	0
29294	ORANGE PARK	FL		01/12/2016		369,612	0	0	0	0	0	0	0	2,745	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		831,626	0	0	0	0	0	0	0	6,177	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		670,581	0	0	0	0	0	0	0	4,980	0	0	0

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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)					
29297	ST. AUGUSTINE	FL		01/12/2016		2,692,885	0	0	0	0	0	0	20,000	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		2,125,267	0	0	0	0	0	0	15,785	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		726,023	0	0	0	0	0	0	5,392	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		910,829	0	0	0	0	0	0	6,765	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		765,624	0	0	0	0	0	0	5,686	0	0	0
29302	JACKSONVILLE	FL		01/12/2016		1,029,633	0	0	0	0	0	0	7,647	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		818,426	0	0	0	0	0	0	6,079	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		422,413	0	0	0	0	0	0	3,137	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		1,333,242	0	0	0	0	0	0	9,902	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		2,943,693	0	0	0	0	0	0	21,863	0	0	0
29307	JACKSONVILLE	FL		01/12/2016		1,425,645	0	0	0	0	0	0	10,588	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		1,372,843	0	0	0	0	0	0	10,196	0	0	0
29309	CALLAHAN	FL		01/12/2016		488,415	0	0	0	0	0	0	3,628	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		1,148,436	0	0	0	0	0	0	8,530	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		937,230	0	0	0	0	0	0	6,961	0	0	0
29417	MELBOURNE	FL		06/09/2016		201,440	0	0	0	0	0	0	1,539	0	0	0
29418	MELBOURNE	FL		06/09/2016		191,998	0	0	0	0	0	0	1,467	0	0	0
29421	MELBOURNE	FL		06/09/2016		302,160	0	0	0	0	0	0	2,308	0	0	0
29428	MELBOURNE	FL		06/09/2016		280,128	0	0	0	0	0	0	2,140	0	0	0
29438	MELBOURNE	FL		06/09/2016		305,308	0	0	0	0	0	0	2,332	0	0	0
29441	MELBOURNE	FL		06/09/2016		711,336	0	0	0	0	0	0	5,433	0	0	0
29443	MELBOURNE	FL		06/09/2016		229,768	0	0	0	0	0	0	1,755	0	0	0
29634	Daytona Beach	FL		11/02/2017		2,861,964	0	0	0	0	0	0	18,522	0	0	0
29790	Tampa	FL		02/28/2019		488,742	0	0	0	0	0	0	3,940	0	0	0
29801	Palm Bay	FL		03/15/2019		2,956,968	0	0	0	0	0	0	16,870	0	0	0
29803	Daytona Beach	FL		01/30/2019		3,491,005	0	0	0	0	0	0	18,680	0	0	0
29804	Orlando	FL		01/30/2019		2,574,965	0	0	0	0	0	0	4,573	0	0	0
29921	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	2,372	0	0	0
29946	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	490	0	0	0
29947	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	243	0	0	0
29948	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	903	0	0	0
29949	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	361	0	0	0
29950	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	523	0	0	0
29951	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	826	0	0	0
29952	Orlando	FL		01/16/2020		0	0	0	0	0	0	0	326	0	0	0
28987	ATLANTA	GA		12/12/2013		7,538,065	0	0	0	0	0	0	62,752	0	0	0
29135	DULUTH	GA		12/23/2014		2,034,454	0	0	0	0	0	0	94,473	0	0	0
29687	Canton	GA		04/13/2018		527,102	0	0	0	0	0	0	3,453	0	0	0
29692	Stone Mountain	GA		04/13/2018		384,147	0	0	0	0	0	0	2,516	0	0	0
29107	BOISE	ID		10/29/2014		9,546,608	0	0	0	0	0	0	58,437	0	0	0
29018	CHICAGO	IL		06/02/2014		12,541,288	0	0	0	0	0	0	157,714	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		4,084,659	0	0	0	0	0	0	26,289	0	0	0
29047	LISLE	IL		06/19/2014		7,354,802	0	0	0	0	0	0	61,523	0	0	0
29052	LISLE	IL		06/19/2014		4,019,485	0	0	0	0	0	0	33,623	0	0	0
29053	LISLE	IL		06/19/2014		3,369,525	0	0	0	0	0	0	28,186	0	0	0
29054	LISLE	IL		06/19/2014		5,781,216	0	0	0	0	0	0	48,360	0	0	0
29057	MELROSE	IL		07/09/2014		9,221,512	0	0	0	0	0	0	67,184	0	0	0
29078	CHICAGO	IL		09/08/2014		11,432,115	0	0	0	0	0	0	142,086	0	0	0
29583	CHICAGO	IL		04/20/2017		4,900,000	0	0	0	0	0	0	17,326	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,878,960	0	0	0	0	0	0	9,954	0	0	0
28532	LEAWOOD	KS		01/17/2012		4,310,444	0	0	0	0	0	0	27,430	0	0	0
28787	LEAWOOD	KS		10/25/2012		2,131,019	0	0	0	0	0	0	14,119	0	0	0
29118	WICHITA	KS		11/18/2014		1,970,953	0	0	0	0	0	0	41,179	0	0	0
29143	DENNIS	MA		01/15/2015		716,663	0	0	0	0	0	0	5,739	0	0	0
29172	NEWTON	MA		06/01/2015		8,316,675	0	0	0	0	0	0	103,303	0	0	0
27239	ELKRIE	MD		05/07/2003		5,588,856	0	0	0	0	0	0	52,587	0	0	0
27502	COLLEGE PARK	MD		03/15/2005		961,686	0	0	0	0	0	0	40,002	0	0	0
29125	GREENBELT	MD		01/16/2015		2,575,258	0	0	792,269	0	(792,269)	0	9,919	0	0	0
29219	GAITHERSBURG	MD		05/20/2015		6,181,122	0	0	0	0	0	0	50,746	0	0	0
29376	BOWIE	MD		03/21/2016		1,828,666	0	0	0	0	0	0	13,050	0	0	0

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STATEMENT AS OF SEPTEMBER 30, 2020 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		11,860,218	0	0	0	0	0	0	59,755	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		3,228,826	0	0	0	0	0	0	20,781	0	0	0
29523	ANN ARBOR	MI		03/21/2017		2,000,000	0	0	0	0	0	0	9,691	0	0	0
27331	SHOREWOOD	MIN		11/04/2003		1,834,351	0	0	0	0	0	0	105,797	0	0	0
29099	WINNETONKA	MIN		11/03/2014		5,618,542	0	0	0	0	0	0	33,002	0	0	0
29106	MAPLEWOOD	MIN		09/24/2014		1,382,808	0	0	526,568	0	(526,568)	0	0	0	0	0
29510	MINNEAPOLIS	MIN		01/03/2017		3,705,893	0	0	0	0	0	0	27,920	0	0	0
29705	Saint Paul	MIN		04/20/2018		2,895,437	0	0	0	0	0	0	17,626	0	0	0
2721703	KANSAS CITY	MO		07/27/2011		10,141,836	0	0	0	0	0	0	325,746	0	0	0
28924	CEDAR POINT	NC		04/01/2014		543,660	0	0	0	0	0	0	4,684	0	0	0
28925	NEWPORT	NC		04/01/2014		1,506,205	0	0	0	0	0	0	12,976	0	0	0
28969	CHARLOTTE	NC		10/18/2013		14,788,366	0	0	0	0	0	0	157,600	0	0	0
28974	RALEIGH	NC		11/25/2013		2,324,635	0	0	0	0	0	0	12,539	0	0	0
29002	CHARLOTTE	NC		03/06/2014		5,629,551	0	0	0	0	0	0	70,901	0	0	0
29259	ASHEVILLE	NC		10/28/2015		2,580,800	0	0	0	0	0	0	28,808	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,099,499	0	0	0	0	0	0	6,002	0	0	0
29455	CHARLOTTE	NC		07/06/2016		293,416	0	0	0	0	0	0	614	0	0	0
29619	Wilmington	NC		10/05/2017		11,556,784	0	0	0	0	0	0	56,914	0	0	0
29857	Lincolnton	NC		09/25/2019		2,486,222	0	0	0	0	0	0	21,248	0	0	0
29940	Graham	NC		02/25/2020		0	0	0	0	0	0	0	11,600	0	0	0
29941	Graham	NC		02/25/2020		0	0	0	0	0	0	0	8,656	0	0	0
2900202	CHARLOTTE	NC		09/26/2018		4,191,034	0	0	0	0	0	0	52,246	0	0	0
29001	ELKHORN	NE		02/21/2014		4,674,224	0	0	0	0	0	0	69,444	0	0	0
27410	MILLBURN	NJ		06/07/2004		665,510	0	0	0	0	0	0	32,873	0	0	0
29043	BURLINGTON	NJ		07/01/2014		8,292,190	0	0	0	0	0	0	48,344	0	0	0
29120	KINNELON	NJ		12/15/2014		1,248,338	0	0	0	0	0	0	7,573	0	0	0
29131	WYCKOFF	NJ		12/15/2014		937,876	0	0	0	0	0	0	5,690	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,362,540	0	0	0	0	0	0	14,332	0	0	0
29134	POIMPTON LAKES	NJ		12/15/2014		2,231,648	0	0	0	0	0	0	13,538	0	0	0
29497	SUMMIT	NJ		02/15/2017		5,192,140	0	0	0	0	0	0	39,700	0	0	0
29658	New Milford	NJ		12/14/2017		13,109,868	0	0	0	0	0	0	67,789	0	0	0
29688	Lyndhurst	NJ		04/13/2018		759,376	0	0	0	0	0	0	4,975	0	0	0
29690	Lyndhurst	NJ		04/13/2018		142,940	0	0	0	0	0	0	936	0	0	0
29033	LAS VEGAS	NV		06/05/2014		5,854,108	0	0	0	0	0	0	49,952	0	0	0
29676	Las Vegas	NV		01/31/2018		16,444,173	0	0	0	0	0	0	116,144	0	0	0
26993	HERKIMER	NY		05/31/2001		3,105,411	0	0	0	0	0	0	228,190	0	0	0
28981	RIVERHEAD	NY		02/19/2014		4,693,380	0	0	0	0	0	0	40,557	0	0	0
29003	NEW YORK	NY		05/12/2014		15,597,356	0	0	0	0	0	0	86,766	0	0	0
29014	NEW YORK	NY		05/08/2014		7,393,440	0	0	0	0	0	0	41,128	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		27,994,131	0	0	0	0	0	0	226,879	0	0	0
26490	CINCINNATI	OH		06/04/1997		1,458,729	0	0	0	0	0	0	41,165	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,028,993	0	0	0	0	0	0	15,295	0	0	0
28943	COLUMBUS	OH		10/18/2013		8,193,472	0	0	0	0	0	0	48,134	0	0	0
28995	BEACHWOOD	OH		02/20/2014		3,833,108	0	0	0	0	0	0	33,429	0	0	0
29244	MAYFIELD HEIGHTS	OH		12/01/2015		9,418,105	0	0	0	0	0	0	54,004	0	0	0
29532	COLUMBUS	OH		03/30/2017		5,000,000	0	0	0	0	0	0	24,227	0	0	0
29820	Cincinnati	OH		03/28/2019		2,000,000	0	0	0	0	0	0	(10,800)	0	0	0
2649002	CINCINNATI	OH		07/21/2005		5,886,712	0	0	0	0	0	0	157,534	0	0	0
28919	EUGENE	OR		08/13/2013		4,557,277	0	0	0	0	0	0	75,366	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		5,707,622	0	0	0	0	0	0	235,404	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		3,260,142	0	0	0	0	0	0	101,889	0	0	0
28900	HORSHAM	PA		06/28/2013		757,174	0	0	0	0	0	0	15,183	0	0	0
29046	ALLEN TOWN	PA		09/11/2014		12,740,991	0	0	0	0	0	0	103,374	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		348,191	0	0	0	0	0	0	7,703	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		503,863	0	0	0	0	0	0	11,147	0	0	0
29151	LANCASTER	PA		02/02/2015		266,258	0	0	0	0	0	0	5,890	0	0	0
29152	LANCASTER	PA		02/02/2015		311,319	0	0	0	0	0	0	6,887	0	0	0
29153	CAMP HILL	PA		02/02/2015		343,065	0	0	0	0	0	0	7,590	0	0	0
29156	CAMP HILL	PA		02/02/2015		129,035	0	0	0	0	0	0	2,855	0	0	0
29265	LEVITTOWN	PA		09/11/2015		6,896,327	0	0	0	0	0	0	40,120	0	0	0

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STATEMENT AS OF SEPTEMBER 30, 2020 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)					
29415	FOLCROFT	PA		06/09/2016		1,364,129	0	0	0	0	0	0	10,420	0	0	0
29416	SHARON HILL	PA		06/09/2016		1,070,152	0	0	0	0	0	0	8,174	0	0	0
29419	SHARON HILL	PA		06/09/2016		689,304	0	0	0	0	0	0	5,265	0	0	0
29420	CHADDS FORD	PA		06/09/2016		868,711	0	0	0	0	0	0	6,635	0	0	0
29422	CHADDS FORD	PA		06/09/2016		443,169	0	0	0	0	0	0	3,885	0	0	0
29423	FOLCROFT	PA		06/09/2016		893,891	0	0	0	0	0	0	6,628	0	0	0
29424	FOLCROFT	PA		06/09/2016		383,996	0	0	0	0	0	0	2,933	0	0	0
29425	CHADDS FORD	PA		06/09/2016		572,846	0	0	0	0	0	0	4,376	0	0	0
29426	FOLCROFT	PA		06/09/2016		339,930	0	0	0	0	0	0	2,596	0	0	0
29427	CHADDS FORD	PA		06/09/2016		560,256	0	0	0	0	0	0	4,279	0	0	0
29429	SHARON HILL	PA		06/09/2016		415,471	0	0	0	0	0	0	3,173	0	0	0
29430	FOLCROFT	PA		06/09/2016		446,946	0	0	0	0	0	0	3,414	0	0	0
29431	SHARON HILL	PA		06/09/2016		396,586	0	0	0	0	0	0	3,029	0	0	0
29432	MEDIA	PA		06/09/2016		242,358	0	0	0	0	0	0	1,851	0	0	0
29433	CHADDS FORD	PA		06/09/2016		396,586	0	0	0	0	0	0	3,029	0	0	0
29434	FOLCROFT	PA		06/09/2016		78,688	0	0	0	0	0	0	601	0	0	0
29435	SHARON HILL	PA		06/09/2016		286,423	0	0	0	0	0	0	2,188	0	0	0
29436	SHARON HILL	PA		06/09/2016		717,631	0	0	0	0	0	0	5,481	0	0	0
29437	SHARON HILL	PA		06/09/2016		1,466,737	0	0	0	0	0	0	11,203	0	0	0
29439	SHARON HILL	PA		06/09/2016		321,046	0	0	0	0	0	0	2,452	0	0	0
29440	CHADDS FORD	PA		06/09/2016		632,648	0	0	0	0	0	0	4,832	0	0	0
29442	SHARON HILL	PA		06/09/2016		736,516	0	0	0	0	0	0	5,626	0	0	0
29444	CHADDS FORD	PA		06/09/2016		1,674,473	0	0	0	0	0	0	12,790	0	0	0
29445	CHADDS FORD	PA		06/09/2016		1,034,900	0	0	0	0	0	0	7,905	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		3,598,730	0	0	0	0	0	0	38,209	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		558,480	0	0	0	0	0	0	22,781	0	0	0
50002390	GOSHEN	PA		08/22/2003		289,205	0	0	0	0	0	0	32,242	0	0	0
29689	Rock Hill	SC		02/21/2018		1,884,639	0	0	0	0	0	0	17,559	0	0	0
29691	Myrtle Beach	SC		04/13/2018		911,263	0	0	0	0	0	0	5,970	0	0	0
29695	Myrtle Beach	SC		04/13/2018		97,830	0	0	0	0	0	0	641	0	0	0
29697	Greenville	SC		04/13/2018		938,059	0	0	0	0	0	0	6,145	0	0	0
29836	Lake Wylie	SC		06/25/2019		5,930,219	0	0	0	0	0	0	43,357	0	0	0
29867	Greenville	SC		10/29/2019		3,988,747	0	0	0	0	0	0	34,606	0	0	0
29904	Charleston	SC		01/02/2020		0	0	0	0	0	0	0	4,272	0	0	0
26948	DALLAS	TX		01/30/2001		355,415	0	0	0	0	0	0	76,387	0	0	0
27099	FRIENDSWOOD	TX		05/16/2002		3,617,843	0	0	0	0	0	0	95,242	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		4,140,768	0	0	0	0	0	0	24,645	0	0	0
29056	DALLAS	TX		06/13/2014		3,007,397	0	0	0	0	0	0	20,949	0	0	0
29058	ARLINGTON	TX		06/13/2014		3,007,397	0	0	0	0	0	0	20,949	0	0	0
29059	RICHARDSON	TX		06/13/2014		6,981,194	0	0	0	0	0	0	53,347	0	0	0
29060	HOUSTON	TX		06/13/2014		4,555,848	0	0	0	0	0	0	31,735	0	0	0
29130	HOUSTON	TX		12/09/2014		1,447,549	0	0	0	0	0	0	7,275	0	0	0
29145	WESLACO	TX		01/15/2015		459,400	0	0	0	0	0	0	3,679	0	0	0
29166	LUFKIN	TX		04/29/2015		1,138,341	0	0	0	0	0	0	10,673	0	0	0
29169	WACO	TX		04/29/2015		487,861	0	0	0	0	0	0	4,574	0	0	0
29261	SOCORRO	TX		09/10/2015		2,340,617	0	0	0	0	0	0	75,800	0	0	0
29501	SAN ANTONIO	TX		01/03/2017		927,415	0	0	0	0	0	0	6,905	0	0	0
29617	Mesquite	TX		08/30/2017		380,424	0	0	0	0	0	0	3,567	0	0	0
29645	Baytown	TX		12/07/2017		31,205,398	0	0	0	0	0	0	400,581	0	0	0
2694802	DALLAS	TX		04/04/2001		711,241	0	0	0	0	0	0	90,251	0	0	0
20007	WEST JORDAN	UT		07/28/2014		730,894	0	249	0	0	249	0	3,913	0	0	0
28937	DRAPER	UT		10/28/2014		4,265,037	0	211	0	0	211	0	19,475	0	0	0
29110	SALT LAKE CITY	UT		10/29/2014		5,048,705	0	0	0	0	0	0	31,547	0	0	0
29111	SANDY	UT		10/29/2014		3,988,656	0	0	0	0	0	0	24,923	0	0	0
29233	LOGAN	UT		06/10/2015		6,460,567	0	0	0	0	0	0	39,922	0	0	0
29264	DRAPER	UT		01/14/2016		3,460,164	0	0	0	0	0	0	12,640	0	0	0
29348	OREM	UT		01/22/2016		2,793,241	0	0	0	0	0	0	14,996	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		434,348	0	0	0	0	0	0	4,772	0	0	0
29408	RIVERTON	UT		09/27/2016		4,057,501	0	0	0	0	0	0	20,987	0	0	0
29492	CHANTILLY	VA		11/09/2016		939,587	0	0	0	0	0	0	5,411	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	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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
29685	Urbana	VA		02/15/2018		15,013,739	0	0	0	0	0	0	132,225	0	0	0	
29686	Topping	VA		02/15/2018		9,008,243	0	0	0	0	0	0	79,335	0	0	0	
29696	Virginia Beach	VA		04/13/2018		125,077	0	0	0	0	0	0	819	0	0	0	
20006	RENTON	WA		07/28/2014		829,980	0	53	0	0	53	0	4,637	0	0	0	
27311	VANCOUVER	WA		09/24/2003		2,026,166	0	0	0	0	0	0	119,158	0	0	0	
28990	BELLEVUE	WA		09/10/2014		9,682,365	0	0	0	0	0	0	52,091	0	0	0	
29410	EDMONDS	WA		07/28/2016		2,051,481	0	0	0	0	0	0	11,333	0	0	0	
29412	LYNWOOD	WA		06/28/2016		4,299,369	0	0	0	0	0	0	24,011	0	0	0	
29657	Olympia	WA		12/01/2017		6,737,660	0	0	0	0	0	0	34,842	0	0	0	
29722	Bellingham	WA		05/30/2018		2,599,560	0	0	0	0	0	0	11,869	0	0	0	
29726	Bellingham	WA		05/30/2018		1,949,670	0	0	0	0	0	0	8,902	0	0	0	
29121	MILWAUKEE	WI		02/20/2015		8,335,023	0	0	0	0	0	0	98,771	0	0	0	
29318	WALKESHA	WI		02/11/2016		2,535,399	0	0	0	0	0	0	19,464	0	0	0	
29797	Franklin	WI		12/19/2018		2,452,435	0	0	0	0	0	0	13,684	0	0	0	
0299999. Mortgages with partial repayments						1,130,282,459	0	532	1,318,837	0	(1,318,305)	0	11,268,779	0	0	0	
0599999 - Totals						1,138,264,844	0	532	1,318,837	0	(1,318,305)	0	7,804,860	19,083,574	0	0	0

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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 Symbo	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	VOYA COMM MORTGAGE LENDING FUND LP	WILMINGTON	DE	VOYA COMM MORTGAGE LENDING FUND LP		10/15/2019		0	634,019	0	0	7.484
000000-00-0	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	OAKTREE REDF II FUND		12/27/2017		0	297,500	0	2,939,302	0.420
000000-00-0	HARVEST PARTNERS VIII LP	DES MOINES	IA	HARVEST PARTNERS VIII LP		11/27/2019	3	0	22,771	0	2,773,482	0.116
000000-00-0	TA XIII-A	GRAND CAYMAN	CYM	TA XIII-A		12/16/2019	3	0	1,162,500	0	2,790,000	0.088
000000-00-0	GENERAL ATLANTIC INV PTNS 2019	GRAND CAYMAN	CYM	GENERAL ATLANTIC INV PTNS 2019		01/14/2020	3	0	163,590	0	1,163,589	0.090
000000-00-0	KAYNE SENIOR CREDIT FUND IV	WILMINGTON	DE	KAYNE SENIOR CREDIT FUND IV		01/24/2020		0	225,000	0	579,892	0.834
000000-00-0	NAUTIC PARTNERS IX LP	WILMINGTON	DE	NAUTIC PARTNERS IX LP		02/21/2020		0	204,979	0	1,884,042	0.243
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII	WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VII		02/25/2020		0	145,288	0	4,205,075	0.140
000000-00-0	INSIGHT VENTURE PARTNERS XI LP	GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS XI LP		03/25/2020	3	0	292,284	0	1,620,000	0.030
000000-00-0	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP		04/15/2020	3	0	1,176,962	0	4,974,599	0.154
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VI		05/27/2020	3	0	86,927	0	1,941,166	0.032
000000-00-0	VISTA FOUNDATION FUND IV	WILMINGTON	DE	VISTA FOUNDATION FUND IV		07/24/2020	3	25,797	0	0	1,474,203	0.046
000000-00-0	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI		07/31/2020	3	220,342	0	0	4,358,668	0.416
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	0	28,471	0	904,843	1.080
000000-00-0	GTCR FUND XII LP	WILMINGTON	DE	GTCR FUND XII LP		05/04/2018	3	0	792,833	0	2,611,355	0.140
000000-00-0	CHARLESBANK CAP PTNS IX LP	WILMINGTON	DE	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	231,250	0	2,991,619	0.246
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	94,449	0	1,647,482	0.083
000000-00-0	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	202,263	0	4,296,031	0.114
000000-00-0	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	0	318,470	0	2,423,233	0.336
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV		09/13/2019		0	487,997	0	2,504,257	0.023
000000-00-0	CERBERUS RM FUND	GRAND CAYMAN	CYM	CERBERUS RM FUND		06/05/2019	7	0	101,981	0	260,284	1.469
000000-00-0	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III		06/21/2019	3	0	16,254	0	2,931,081	0.806
000000-00-0	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	609,121	0	2,871,293	0.105
000000-00-0	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	317,509	0	469,758	0.130
000000-00-0	AUDAX PRIVATE EQUITY FUND VI-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VI-A LP		08/29/2019	3	0	332,703	0	3,512,226	0.215
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/30/2018	3	0	132,393	0	1,422,356	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	478,860	0	2,996,119	0.063
000000-00-0	AMERICAN SECURITIES PARTNERS VIII LP	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII LP		03/28/2019	3	0	341,138	0	4,264,454	0.078
000000-00-0	FS EQUITY PARTNERS VIII LP	WILMINGTON	DE	FS EQUITY PARTNERS VIII LP		04/25/2019	3	0	99,276	0	3,201,778	0.260
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL FUND II		01/31/2018	3	0	1,649,058	0	4,175,818	0.760
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS IV		05/17/2018	3	0	243,004	0	358,920	0.107
000000-00-0	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	DYAL CAPITAL PARTNERS IV		06/11/2018	3	0	500,000	0	5,267,741	0.242
000000-00-0	KKR GLOBAL INFRASTRUCR INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCR INVEST III		12/03/2018		0	427,281	0	5,093,827	0.154
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP		06/15/2017	3	0	566,060	0	510,258	0.201
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP		10/30/2017	3	0	394,746	0	665,270	0.323
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII		04/28/2017	3	0	16,663	0	380,665	0.297
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	1,083,945	0	1,813,287	0.144
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP		07/17/2017	3	0	133,296	0	6,153,289	0.000
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	0	491,271	0	2,504,216	0.346
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	2,050	0	46,075	0.209
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	THOMA BRAVO FUND XII		05/31/2016	3	0	64,457	0	136,111	0.121
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016	3	0	47,045	0	1,121,692	0.080
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B		12/19/2017	3	0	131,250	0	1,159,629	0.463
1999999	Joint Venture Interests - Common Stock - Unaffiliated							246,139	14,746,413	0	99,398,984	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		0	42,858	0	3,452,702	0.023
2199999	Joint Venture Interests - Real Estate - Unaffiliated							0	42,858	0	3,452,702	XXX
649526-AT-5	NEW YORK LIFE INSURANCE COMPANY	NEW YORK	NY	NEW YORK LIFE INSURANCE COMPANY	IFE	09/14/2020		5,778,500	0	0	0	0.000
2799999	Surplus Debentures, etc - Unaffiliated							5,778,500	0	0	0	XXX
4899999	Total - Unaffiliated							6,024,639	14,789,271	0	102,851,686	XXX
4999999	Total - Affiliated							0	0	0	0	XXX
5099999	- Totals							6,024,639	14,789,271	0	102,851,686	XXX

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STATEMENT AS OF SEPTEMBER 30, 2020 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						
193908-AR-1	CMOT_57 R	VARIOUS	US	SALE	05/20/2013	09/30/2020	5,419	0	0	0	0	0	0	5,419	0	0	(5,419)	(5,419)	0
312905-VX-7	FHLIC_1075	VARIOUS	US	SALE	05/21/2013	09/30/2020	4,476	0	0	0	0	0	0	4,476	0	0	(4,476)	(4,476)	15
312905-VY-5	FHLIC_1075 RS	VARIOUS	US	SALE	05/21/2013	09/30/2020	9	0	0	0	0	0	0	9	0	0	(9)	(9)	0
312906-SK-7	FHLIC_1119 R	VARIOUS	US	SALE	05/21/2013	09/30/2020	39,763	0	0	0	0	0	0	39,763	0	0	(39,763)	(39,763)	353
312906-SL-5	FHLIC_1119 RS	VARIOUS	US	SALE	05/21/2013	09/30/2020	4	0	0	0	0	0	0	4	0	0	(4)	(4)	0
313401-K9-9	FHLIC_75 RS	VARIOUS	US	SALE	05/22/2013	09/30/2020	9	0	0	0	0	0	0	9	0	0	(9)	(9)	0
0999999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							49,680	0	0	0	0	0	0	49,680	0	0	(49,680)	(49,680)	369
000000-00-0	VOYA COMM MORTGAGE LENDING FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	10/15/2019	09/30/2020	63,292	0	0	0	0	0	0	63,292	63,292	0	0	0	0
000000-00-0	BLACKSTONE MARKET OPPORTUNITIES FU PRIVT	WILMINGTON	DE	RETURN OF CAPITAL	05/31/2018	08/03/2020	10,827	0	0	0	0	0	0	10,827	10,827	0	0	0	0
000000-00-0	GENERAL ATLANTIC INV PTNS 2019	GRAND CAYMAN	CYM	RETURN OF CAPITAL	01/14/2020	09/30/2020	488	0	0	0	0	0	0	488	488	0	0	0	0
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/12/2017	07/31/2020	4,950	0	0	0	0	0	0	4,950	4,950	0	0	0	0
000000-00-0	THOMAS BRAVO FUND XIII	WILMINGTON	DE	RETURN OF CAPITAL	02/14/2019	09/16/2020	604,891	0	0	0	0	0	0	604,891	604,891	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV	WILMINGTON	DE	CAPITAL CONTRIBUTION	09/13/2019	09/18/2020	233,553	0	0	0	0	0	0	233,553	233,553	0	0	0	0
000000-00-0	TWO SIGMA MERCURY FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	07/01/2019	07/10/2020	1,221,400	0	0	0	0	0	0	1,221,400	1,221,400	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2018	09/30/2020	19,325	0	0	0	0	0	0	19,325	19,325	0	0	0	0
000000-00-0	BLACKSTONE EXPT FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	07/27/2018	07/10/2020	2,154,500	0	0	0	0	0	0	2,154,500	2,154,500	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VII LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	01/24/2019	09/30/2020	23,406	0	0	0	0	0	0	23,406	23,406	0	0	0	0
000000-00-0	APOLLO HYBRID VALUE FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	03/29/2019	09/30/2020	214,614	0	0	0	0	0	0	214,614	214,614	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	RETURN OF CAPITAL	06/05/2019	09/18/2020	2,827	0	0	0	0	0	0	2,827	2,827	0	0	0	0
000000-00-0	EAST LODGE EUROPEAN ABS FUND	WILMINGTON	DE	RETURN OF CAPITAL	12/29/2017	07/31/2020	3,708,844	0	0	0	0	0	0	3,708,844	3,708,844	0	0	0	0
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	RETURN OF CAPITAL	01/31/2018	09/30/2020	506,269	0	0	0	0	0	0	506,269	506,269	0	0	0	0
000000-00-0	ELLIOTT ASSOCIATES LP CL A	WILMINGTON	DE	RETURN OF CAPITAL	01/03/2017	09/30/2020	2,177,689	0	0	0	0	0	0	2,177,689	2,177,689	0	0	0	0
000000-00-0	ELLIOTT ASSOCIATES LP CL B	WILMINGTON	DE	RETURN OF CAPITAL	12/30/2016	07/31/2020	5,574,503	0	0	0	0	0	0	5,574,503	5,574,503	0	0	0	0
000000-00-0	BAYVIEW OPPORTUNITY FUND V	WILMINGTON	DE	RETURN OF CAPITAL	03/22/2017	09/25/2020	5,403,777	0	0	0	0	0	0	5,403,777	5,403,777	0	0	0	0
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC	WILMINGTON	DE	RETURN OF CAPITAL	06/30/2017	07/08/2020	2,715,000	0	0	0	0	0	0	2,715,000	2,715,000	0	0	0	0
000000-00-0	GCG INVESTORS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2017	08/31/2020	509,061	0	0	0	0	0	0	509,061	509,061	0	0	0	0
000000-00-0	BLACKSTONE EQ MANAGED ACCT PORT LP	WILMINGTON	DE	RETURN OF CAPITAL	02/03/2020	08/31/2020	942,379	0	0	0	0	0	0	942,379	942,379	0	0	0	0
000000-00-0	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	RETURN OF CAPITAL	07/18/2016	09/30/2020	85,674	0	0	0	0	0	0	85,674	85,674	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	06/28/2016	09/04/2020	240,878	0	0	0	0	0	0	240,878	240,878	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							26,418,146	0	0	0	0	0	0	26,418,146	26,418,146	0	0	0	0
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I	WILMINGTON	DE	RETURN OF CAPITAL	02/14/2008	07/31/2020	169,395	0	0	0	0	0	0	169,395	169,395	0	0	0	0
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	09/30/2020	448,757	0	0	0	0	0	0	448,757	448,757	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							618,153	0	0	0	0	0	0	618,153	618,153	0	0	0	0
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	CAPITAL CONTRIBUTION	09/23/2019	09/24/2020	28	0	0	0	0	0	0	28	28	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							28	0	0	0	0	0	0	28	28	0	0	0	0
4899999. Total - Unaffiliated							26,467,853	0	0	0	0	0	0	26,467,853	26,418,173	0	(49,680)	(49,680)	369
4999999. Total - Affiliated							618,153	0	0	0	0	0	0	618,153	618,153	0	0	0	0
5099999 - Totals							27,086,006	0	0	0	0	0	0	27,086,006	27,036,326	0	(49,680)	(49,680)	369

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STATEMENT AS OF SEPTEMBER 30, 2020 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
912810-SF-4	TREASURY BOND		.09/30/2020	HSBC SECURITIES (USA) INC.		24,456,055	25,000,000	43,903	1
912810-SQ-2	TREASURY BOND		.09/30/2020	HSBC SECURITIES (USA) INC.		9,810,547	10,000,000	14,368	1
912828-YH-7	TREASURY NOTE		.08/20/2020	DIRECT		18,938,029	18,000,000	105,492	1
912828-ZF-0	TREASURY NOTE		.08/20/2020	DIRECT		20,225,067	20,000,000	39,071	1
912828-ZS-2	TREASURY NOTE		.08/14/2020	DIRECT		20,013,361	20,000,000	21,311	1
912828-ZT-0	TREASURY NOTE		.08/19/2020	DIRECT		39,978,259	40,000,000	22,131	1
912828-ZU-7	TREASURY NOTE		.08/21/2020	DIRECT		21,052,570	21,000,000	10,184	1
912828-ZV-5	TREASURY NOTE		.08/14/2020	DIRECT		10,003,946	10,000,000	6,658	1
912828-ZW-3	TREASURY NOTE		.08/19/2020	DIRECT		24,976,646	25,000,000	8,662	1
912833-LT-5	TREASURY STRIP (INT)		.09/16/2020	CITIGROUP GLOBAL MARKETS INC		2,835,764	2,866,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						192,290,244	191,866,000	271,780	XXX
3136AV-GR-4	FNMA 17-7		.09/01/2020	CAPITALIZED INTEREST		11,937	11,937	0	1FE
3137FK-YG-6	FHLMC 4868		.09/01/2020	CAPITALIZED INTEREST		119,892	119,892	0	1FE
3140EV-UL-9	FNMA 30YR		.05/28/2020	DIRECT		(34,931)	(32,613)	0	1FE
31418D-TR-3	FNMA 30YR UMBS		.09/16/2020	GOLDMAN SACHS & CO		15,001,594	14,300,000	12,910	1FE
38376G-2S-8	GNMA 11-103		.09/01/2020	CAPITALIZED INTEREST		1,998	1,998	0	1FE
38376G-4U-1	GNMA 11-121		.09/01/2020	CAPITALIZED INTEREST		1,315	1,315	0	1FE
38376G-D8-0	GNMA 11-27		.09/01/2020	CAPITALIZED INTEREST		74,180	74,180	0	1FE
38376G-W5-5	GNMA 11-86		.09/01/2020	CAPITALIZED INTEREST		1,874	1,874	0	1FE
38378B-AP-4	GNMA 11-164		.09/01/2020	CAPITALIZED INTEREST		1,388	1,388	0	1FE
38378B-YH-6	GNMA 12-86		.09/01/2020	CAPITALIZED INTEREST		1,488	1,488	0	1FE
38378K-R8-4	GNMA 13-118		.09/01/2020	CAPITALIZED INTEREST		12,806	12,806	0	1FE
38378N-3Z-4	GNMA 14-75		.09/01/2020	CAPITALIZED INTEREST		25,444	25,444	0	1FE
38378N-G9-8	GNMA 14-50		.09/01/2020	CAPITALIZED INTEREST		55,485	55,485	0	1FE
38378X-SN-2	GNMA 14-134		.09/01/2020	CAPITALIZED INTEREST		18,469	18,469	0	1FE
38379K-3D-8	GNMA 15-174		.09/01/2020	CAPITALIZED INTEREST		22,944	22,944	0	1FE
38379K-L6-3	GNMA 15-128		.09/01/2020	CAPITALIZED INTEREST		30,367	30,367	0	1FE
38379K-UF-3	GNMA 15-93		.09/01/2020	CAPITALIZED INTEREST		57,167	57,167	0	1FE
38379L-EG-7	GNMA 15-39		.09/01/2020	CAPITALIZED INTEREST		19,349	19,349	0	1FE
38379R-2V-4	GNMA 17-119		.09/01/2020	CAPITALIZED INTEREST		20,167	20,167	0	1FE
38379R-5P-4	GNMA 17-143		.09/01/2020	CAPITALIZED INTEREST		73,413	73,413	0	1FE
38379R-6F-5	GNMA 17-146		.09/01/2020	CAPITALIZED INTEREST		3,498	3,498	0	1FE
38379R-6V-0	GNMA 17-138		.09/01/2020	CAPITALIZED INTEREST		664	664	0	1FE
38379R-B6-9	GNMA 17-86		.09/01/2020	CAPITALIZED INTEREST		27,182	27,182	0	1FE
38379R-CB-7	GNMA 15-188		.09/01/2020	CAPITALIZED INTEREST		8,604	8,604	0	1FE
38379R-N3-3	GNMA 17-108		.09/01/2020	CAPITALIZED INTEREST		29,862	29,862	0	1FE
38379R-OH-9	GNMA 17-35		.09/01/2020	CAPITALIZED INTEREST		23,774	23,774	0	1FE
38379R-SK-0	GNMA 17-54		.09/01/2020	CAPITALIZED INTEREST		33,739	33,739	0	1FE
38379R-UD-3	GNMA 17-51		.09/01/2020	CAPITALIZED INTEREST		22,594	22,594	0	1FE
38379R-W7-4	GNMA 17-124		.09/01/2020	CAPITALIZED INTEREST		19,740	19,740	0	1FE
38379U-AH-9	GNMA 15-18		.09/01/2020	CAPITALIZED INTEREST		4,410	4,410	0	1FE
38379U-ZB-5	GNMA 16-102		.09/01/2020	CAPITALIZED INTEREST		12,119	12,119	0	1FE
38380J-BC-1	GNMA 17-148		.09/01/2020	CAPITALIZED INTEREST		28,896	28,896	0	1FE
38380J-LF-3	GNMA 18-4		.09/01/2020	CAPITALIZED INTEREST		8,382	8,382	0	1FE
38380J-PJ-1	GNMA 18-20		.09/01/2020	CAPITALIZED INTEREST		39,830	39,830	0	1FE
38380J-TM-0	GNMA 18-39		.09/01/2020	CAPITALIZED INTEREST		30,246	30,246	0	1FE
38380M-CZ-2	GNMA 18-106		.09/01/2020	CAPITALIZED INTEREST		52,532	52,532	0	1FE
38380M-LC-3	GNMA 18-123		.09/01/2020	CAPITALIZED INTEREST		37,240	37,240	0	1FE
38380M-QE-4	GNMA 18-136		.09/01/2020	CAPITALIZED INTEREST		75,885	75,885	0	1FE
38380M-QN-4	GNMA 18-143		.09/01/2020	CAPITALIZED INTEREST		97,938	97,938	0	1FE
38380M-S8-5	GNMA 19-26		.09/01/2020	CAPITALIZED INTEREST		39,139	39,139	0	1FE
38380M-VX-6	GNMA 18-156		.09/01/2020	CAPITALIZED INTEREST		42,733	42,733	0	1FE
38380M-XD-8	GNMA 18-161		.09/01/2020	CAPITALIZED INTEREST		40,940	40,940	0	1FE
38380N-AE-9	GNMA 19-60		.09/01/2020	CAPITALIZED INTEREST		80,363	80,363	0	1FE
38380N-BN-8	GNMA 19-64		.09/01/2020	CAPITALIZED INTEREST		16,512	16,512	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						16,293,168	15,593,892	12,910	XXX
00206R-MC-3	AT&T INC		.09/18/2020	CORPORATE ACTION		4,625,083	4,625,000	0	2FE
00507V-AP-4	ACTIVISION BLIZZARD INC		.08/05/2020	DIRECT		74,711	75,000	0	2FE
05492V-AB-1	BBOIS 20-C7		.06/12/2020	DIRECT		0	0	(235)	1FE
05493A-AL-4	BFLD 20-EYP		.09/30/2020	MORGAN STANLEY & CO. INC.		3,830,000	3,830,000	0	2Z
05526D-BT-1	BAT CAPITAL CORP		.09/22/2020	DEUTSCHE BANK SECURITIES, INC.		750,000	750,000	0	2FE

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STATEMENT AS OF SEPTEMBER 30, 2020 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
05526D-BU-8	BAT CAPITAL CORP		09/22/2020	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	0	2FE
056057-AL-6	BX 18-B10A		09/10/2020	BTIG, LLC		5,917,500	6,000,000	7,414	1FM
056059-AL-2	BX 18-IND		08/12/2020	J.P. MORGAN SECURITIES, INC.		2,294,171	2,308,600	2,838	1FM
056059-AQ-1	BX 18-IND		09/10/2020	J.P. MORGAN SECURITIES, INC.		6,098,841	6,148,800	10,053	1FM
05608E-AA-2	BX 20-VIV3		09/11/2020	CITIGROUP GLOBAL MARKETS INC		2,523,357	2,500,000	5,659	1FE
06051G-JE-0	BANK OF AMERICA CORP		08/27/2020	MORGAN STANLEY & CO. INC.		6,068,700	6,000,000	32,112	1FE
09748R-AA-6	BOJA 20-1A		09/29/2020	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0	2FE
115637-AT-7	BROWN-FORMAN CORPORATION		08/27/2020	BANK OF AMERICA SECURITIES LLC		2,441,100	2,000,000	30,222	1FE
12433Y-AL-1	BX 20-VKNG		09/17/2020	CITIGROUP GLOBAL MARKETS INC		7,000,000	7,000,000	0	2FE
12482H-AL-8	CAMB 19-LIFE		08/12/2020	BANK OF AMERICA SECURITIES LLC		2,000,625	2,000,000	3,208	1FM
12560A-AB-0	CIM 20-INV1		09/11/2020	BANK OF AMERICA SECURITIES LLC		3,085,313	3,000,000	3,333	1FE
126438-AA-8	CSMC 20-NET		08/04/2020	DIRECT		2,072,031	2,000,000	752	1FE
126694-M7-0	CIHL 06-0A5 1A2		09/01/2020	CAPITALIZED INTEREST		0	432	0	1FM
191216-DC-1	COCA-COLA CO		09/14/2020	J.P. MORGAN SECURITIES, INC.		9,441,670	9,500,000	0	1FE
210518-CU-8	CONSUMERS ENERGY CO		09/29/2020	BARCLAYS CAPITAL INC		4,884,240	4,000,000	59,689	1FE
225458-2C-1	CSFB 05-8 4A1		07/01/2020	CAPITALIZED INTEREST		0	121	0	1FM
225470-FM-0	CSFB 05-10 10A3		07/01/2020	CAPITALIZED INTEREST		0	64	0	1FM
225470-RU-9	CSFB 05-12 3A1		07/01/2020	CAPITALIZED INTEREST		0	444	0	1FM
23306G-AG-2	DBGS 18-B10D		09/10/2020	BTIG, LLC		4,573,985	4,640,695	5,653	1FM
23338V-AE-6	DTE ELECTRIC CO		08/27/2020	SEAPORT GROUP		1,182,830	1,000,000	17,061	1FE
31428X-AU-0	FEDEX CORP		09/02/2020	VARIOUS		4,515,919	3,975,000	62,477	2FE
31428X-BB-1	FEDEX CORP		08/28/2020	SEAPORT GROUP		1,865,549	1,665,000	5,689	2FE
31428X-BG-0	FEDEX CORP		09/01/2020	SEAPORT GROUP		5,602,588	4,700,000	90,292	2FE
314353-AA-1	FEDEX 2020-1 CLASS AA		07/30/2020	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	0	1FE
33851K-AC-0	FSMT 20-2		08/13/2020	GOLDMAN SACHS & CO		3,084,375	3,000,000	5,000	1FE
34490B-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI C		08/20/2020	PRIVATE DIRECT		7,600,000	7,600,000	0	1FE
34490B-AE-4	FOOTBALL CLUB TERM NOTES 2020-XI E		08/20/2020	PRIVATE DIRECT		1,500,000	1,500,000	0	1FE
34490B-AF-1	FOOTBALL CLUB TERM NOTES 2020-XI F		08/20/2020	PRIVATE DIRECT		300,000	300,000	0	1FE
36248G-AL-4	GSMS 13-GC16		05/19/2020	BARCLAYS CAPITAL INC		0	0	98	1FM
36259V-AB-9	GSMS 20-PJ4		09/18/2020	GOLDMAN SACHS & CO		3,091,406	3,000,000	7,250	1FE
36260T-AA-3	GSCG 19-600C		09/10/2020	GOLDMAN SACHS & CO		2,588,574	2,500,000	2,650	1FM
368306-AL-0	GB 20-FLIX		08/07/2020	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1FE
39539G-AB-8	GPMF 06-0H1 A2		09/01/2020	CAPITALIZED INTEREST		0	5,427	0	1FM
404119-BY-4	HCA INC		08/28/2020	BARCLAYS CAPITAL INC		617,265	500,000	5,410	2FE
42218S-AH-1	HEALTH CARE SERVICE CORP		09/01/2020	GOLDMAN SACHS & CO		9,854,490	9,500,000	77,156	1FE
444859-BB-7	HUMANA INC		09/29/2020	US BANCORP		1,894,800	1,500,000	23,125	2FE
462613-AN-0	IPALCO ENTERPRISES INC		09/15/2020	SEAPORT GROUP		1,720,545	1,500,000	27,094	2FE
46448*-AD-5	ALTEON HEALTH - TL		07/13/2020	PRIVATE DIRECT		0	20,173	0	3PL
46568S-AH-8	ITC HOLDINGS CORP		09/09/2020	CITIGROUP GLOBAL MARKETS INC		1,556,777	1,176,000	12,119	2FE
46591X-AJ-4	JPMIT 20-7		09/18/2020	J.P. MORGAN SECURITIES, INC.		2,376,416	2,250,000	5,438	1FE
46641W-BA-4	JPMBB 14-C19		09/15/2020	BMO CAPITAL MARKETS		5,230,859	5,000,000	9,765	1FM
46650R-AL-0	JPMCC 19-ICON		08/28/2020	CREDIT SUISSE SECURITIES (USA) LLC		1,162,800	1,140,000	0	2FE
46653L-AJ-5	JPMIT 20-LTV2		09/24/2020	J.P. MORGAN SECURITIES, INC.		4,734,154	4,500,000	10,875	1FE
46653L-BT-2	JPMIT 20-LTV2		09/24/2020	J.P. MORGAN SECURITIES, INC.		2,558,203	2,500,000	6,042	1FE
48253Q-AL-9	KIND 20-A1P		09/17/2020	BANK OF AMERICA SECURITIES LLC		977,850	980,301	356	2FE
48259B-AN-9	KINDL 19-KNSQ		08/12/2020	BANK OF AMERICA SECURITIES LLC		2,965,313	3,000,000	4,937	1FM
49308V-AE-7	KOM 20-S3		09/21/2020	PERFORMANCE TRUST CAPITAL PARTNERS		2,607,784	2,626,000	8,140	1FE
49446R-AX-7	KIMCO REALTY CORPORATION		08/10/2020	DIRECT		1,050,295	1,055,000	0	2FE
50540R-AS-1	LABORATORY CORP OF AMERICA		08/27/2020	US BANCORP		956,333	750,000	2,938	2FE
539830-BD-0	LOCKHEED MARTIN CORP		09/01/2020	CITIGROUP GLOBAL MARKETS INC		7,895,030	6,500,000	1,372	1FE
548661-DJ-3	LOWES COMPANIES INC		08/28/2020	US BANCORP		2,156,023	1,779,000	35,889	2FE
55282D-AE-4	MBRT 19-MBR		09/11/2020	CREDIT SUISSE SECURITIES (USA) LLC		4,778,125	5,000,000	0	1FE
55336V-BR-0	MPLX LP		08/11/2020	DIRECT		1,846,023	1,850,000	0	2FE
58013M-EN-0	MCDONALDS CORP		09/24/2020	BARCLAYS CAPITAL INC		1,420,500	1,250,000	5,524	2FE
61765T-AN-3	MSBAM 15-C25		09/25/2020	J.P. MORGAN SECURITIES, INC.		1,305,469	1,500,000	3,579	1FM
620076-BE-8	MOTOROLA SOLUTIONS INC		09/28/2020	MESIROW FINANCIAL		584,940	500,000	2,215	2FE
63875F-AA-4	NCMS 19-MILE		08/28/2020	CREDIT SUISSE SECURITIES (USA) LLC		6,943,125	7,000,000	5,493	1FE
67079B-AE-0	NUTRITION & BIOSCIENCES INC		09/25/2020	VARIOUS		5,808,415	5,750,000	4,902	2FE
67113U-AB-2	OT BORROWER LLC		07/24/2020	PRIVATE DIRECT		792,000	800,000	0	3Z
70213B-AC-5	PARTNERRE FINANCE B LLC		09/17/2020	WACHOVIA CAPITAL MARKETS LLC		1,750,000	1,750,000	0	2FE
78147*-AC-0	RUMPKER CONSOLIDATED COMPANIES INC		09/24/2020	PRIVATE DIRECT		1,600,000	1,600,000	0	2Z

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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
842587-DF-1	SOUTHERN COMPANY (THE)		09/15/2020	WACHOVIA CAPITAL MARKETS LLC		2,000,000	2,000,000	0	2FE
843830-A8-2	SOUTHERN STAR CENTRAL GAS PIPELINE		07/14/2020	PRIVATE DIRECT		1,500,000	1,500,000	0	2FE
845437-BL-5	SOUTHWESTERN ELEC POWER		09/16/2020	WACHOVIA CAPITAL MARKETS LLC		2,625,063	1,880,000	971	2FE
87264A-BM-6	T-MOBILE USA INC		09/22/2020	BARCLAYS CAPITAL INC		2,993,790	3,000,000	0	2FE
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS		09/15/2020	KEYBANC CAPITAL MARKETS INC.		5,980,800	5,000,000	72,353	1FE
89417E-AH-2	TRAVELERS CO INC		09/09/2020	SUSQUEHANNA FINANCIAL GROUP		6,734,376	4,777,000	92,289	1FE
89417E-AJ-8	TRAVELERS CO INC		08/27/2020	CITIGROUP GLOBAL MARKETS INC		533,740	400,000	1,533	1FE
911312-AR-7	UNITED PARCEL SERVICE INC		09/28/2020	VARIOUS		5,795,100	5,000,000	79,901	1FE
911312-AZ-9	UNITED PARCEL SERVICE INC		08/28/2020	CITIGROUP GLOBAL MARKETS INC		1,827,703	1,625,000	16,268	1FE
91533B-AE-0	UPJOHN INC		09/25/2020	VARIOUS		5,419,581	5,000,000	51,868	2FE
92203#-AW-8	VANGUARD GROUP INC/THE		08/19/2020	PRIVATE DIRECT		1,500,000	1,500,000	0	1Z
92203#-AX-6	VANGUARD GROUP INC/THE		08/19/2020	PRIVATE DIRECT		21,000,000	21,000,000	0	1Z
92203#-AZ-1	VANGUARD GROUP INC/THE		08/19/2020	PRIVATE DIRECT		15,400,000	15,400,000	0	1Z
92939F-AX-7	WFRBS 14-C21		09/02/2020	MORGAN STANLEY & CO. INC.		3,125,625	3,000,000	1,053	1FM
949796-AA-4	WFMBS 20-RR1		09/17/2020	WACHOVIA CAPITAL MARKETS LLC		2,060,625	2,000,000	4,500	1FE
98978V-AH-6	ZOETIS INC		09/03/2020	SUSQUEHANNA FINANCIAL GROUP		1,345,700	1,000,000	4,831	2FE
00909D-AA-1	AIR CANADA 2020-2 CLASS A PASS THR	A.	09/09/2020	CITIGROUP GLOBAL MARKETS INC		1,250,000	1,250,000	0	1FE
29250N-BC-8	ENBRIDGE INC	A.	07/06/2020	J.P. MORGAN SECURITIES, INC.		400,000	400,000	0	2FE
67077M-AG-3	NUTRIEN LTD	A.	09/03/2020	KEYBANC CAPITAL MARKETS INC.		1,294,900	1,000,000	15,156	2FE
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	D.	09/08/2020	GOLDMAN SACHS & CO		4,435,335	4,500,000	0	2FE
05523R-AE-7	BAE SYSTEMS PLC	D.	09/08/2020	BARCLAYS CAPITAL INC		8,868,330	9,000,000	0	2FE
06762L-AC-2	BABSON 20-1A	D.	09/04/2020	J.P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	0	1FE
210314-AB-6	CONSORCIO TRANSMANTARO SA	D.	09/09/2020	BANK OF AMERICA SECURITIES LLC		582,365	500,000	9,661	2FE
25243Y-AV-1	DIAGEO CAPITAL PLC	D.	09/14/2020	BARCLAYS CAPITAL INC		4,915,375	4,020,000	59,281	1FE
654744-AC-5	NISSAN MOTOR CO	D.	09/10/2020	MORGAN STANLEY & CO. INC.		500,000	500,000	0	2FE
654744-AD-3	NISSAN MOTOR CO	D.	09/10/2020	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0	2FE
67577U-AC-9	OCT48 20-3A	D.	08/19/2020	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0	1FE
67590G-BL-2	OCT17 2013-1ARR	D.	09/28/2020	WACHOVIA CAPITAL MARKETS LLC		2,187,225	2,250,000	6,681	1FE
78081B-AE-3	ROYALTY PHARMA PLC	D.	09/24/2020	VARIOUS		3,455,140	3,500,000	8,342	2FE
78081B-AF-0	ROYALTY PHARMA PLC	D.	08/28/2020	RBC CAPITAL MARKETS		3,843,400	4,000,000	0	2FE
98420E-AD-7	XLIT LTD	D.	09/14/2020	VARIOUS		10,955,011	8,005,000	200,596	2FE
G2890*-AQ-5	ED&F TREASURY MANAGEMENT LTD	D.	09/15/2020	PRIVATE DIRECT		1,000,000	1,153,397	0	4Z
G2890*-AR-3	ED&F TREASURY MANAGEMENT LTD	D.	09/15/2020	PRIVATE DIRECT		2,000,000	2,597,222	0	4Z
G4910B-AB-8	INTERSERVE HOLDINGS LTD	B.	09/30/2020	PRIVATE DIRECT		0	104,935	0	4PL
G6363#-AT-4	NORDIC AVIATION CAPITAL 29 DAC	D.	09/14/2020	PRIVATE DIRECT		619,090	619,090	13,950	4Z
G6363#-AU-1	NORDIC AVIATION CAPITAL 29 DAC	D.	09/14/2020	PRIVATE DIRECT		1,033,067	1,033,067	24,292	4Z
G6363#-AX-5	NORDIC AVIATION CAPITAL 29 DAC	D.	08/25/2020	PRIVATE DIRECT		28,669,939	28,669,939	535,142	4Z
G8655*-AB-0	TPG PARTNER HOLDINGS	D.	09/10/2020	PRIVATE DIRECT		9,600,000	9,600,000	0	1Z
Q8749*-AM-7	WESTRAC PTY LTD	D.	07/07/2020	PRIVATE DIRECT		1,500,000	1,500,000	0	2PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						358,080,382	342,185,707	1,802,252	XXX
92917E-AC-2	INGIM 14-1A	D.	07/20/2020	CAPITALIZED INTEREST		0	1,774	0	5FE
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						0	1,774	0	XXX
8399997. Total - Bonds - Part 3						566,663,794	549,647,373	2,086,942	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						566,663,794	549,647,373	2,086,942	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						566,663,794	XXX	2,086,942	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
3620A7-JL-0	GNMA 30YR		09/01/2020	MBS PAYDOWN		89,504	89,504	98,633	89,680	0	(176)	0	(176)	0	89,504	0	0	0	2,684	09/15/2040	1FE
362900-AJ-4	GNMA 30YR		09/01/2020	MBS PAYDOWN		91,643	91,643	96,282	92,432	0	(789)	0	(789)	0	91,643	0	0	0	3,719	10/15/2033	1FE
312803-AU-7	TREASURY STRIP (PRIN)		08/15/2020	MATURITY		846,000	846,000	813,691	840,908	0	5,092	0	5,092	0	846,000	0	0	0	0	08/15/2020	1
0599999	Subtotal - Bonds - U.S. Governments					1,027,147	1,027,147	1,008,606	1,023,020	0	4,127	0	4,127	0	1,027,147	0	0	0	6,403	XXX	XXX
011428-87-8	RUSSIAN (FEDERATION OF) REGS	D	09/29/2020	MBS PAYDOWN		40,000	40,000	32,612	39,249	0	751	0	751	0	40,000	0	0	0	1,500	03/31/2030	2FE
90015L-AA-5	TURKIYE IHRACAT KREDI BANKASI AS	D	07/20/2020	CITIGROUP GLOBAL MARKETS INC		402,000	400,000	398,272	399,578	0	210	0	210	0	399,789	0	2,211	2,211	20,544	02/08/2021	4FE
1099999	Subtotal - Bonds - All Other Governments					442,000	440,000	430,884	438,827	0	961	0	961	0	439,789	0	2,211	2,211	22,044	XXX	XXX
373384-AZ-5	GEORGIA ST		05/18/2020	CORPORATE ACTION		(250,000)	(250,000)	(250,000)	(250,000)	0	0	0	0	0	(250,000)	0	0	0	(6,160)	11/01/2025	1FE
57584X-PQ-8	MASSACHUSETTS ST DEV FIN AGY R		08/14/2020	LOOP CAPITAL MARKETS LLC		735,530	720,000	720,000	720,000	0	0	0	0	0	720,000	0	15,530	15,530	25,208	10/01/2030	2FE
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV COR		07/15/2020	SINKING FUND REDEMPTION		21,552	21,552	21,012	21,534	0	19	0	19	0	21,552	0	0	0	859	07/15/2048	1FE
76886P-ED-1	RIVERSIDE CALIF CMINTY COLLEGE DIST		08/01/2020	CORPORATE ACTION		545,000	545,000	637,530	556,755	0	(11,755)	0	(11,755)	0	545,000	0	0	0	38,264	08/01/2040	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					1,052,082	1,036,552	1,128,542	1,048,289	0	(11,736)	0	(11,736)	0	1,036,552	0	15,530	15,530	58,171	XXX	XXX
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE		07/01/2020	CORPORATE ACTION		15,000	15,000	16,745	16,376	0	(2)	0	(2)	0	16,374	0	(1,374)	(1,374)	943	07/01/2033	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					15,000	15,000	16,745	16,376	0	(2)	0	(2)	0	16,374	0	(1,374)	(1,374)	943	XXX	XXX
193908-EE-6	OMOT 66	L	09/01/2020	MBS PAYDOWN		5	5	63	20	0	(14)	0	(14)	0	5	0	0	0	36	09/20/2021	1FE
30711X-AF-1	CAS_14-C02		09/25/2020	MBS PAYDOWN		842,225	842,225	767,475	842,037	0	188	0	188	0	842,225	0	0	0	11,805	05/25/2024	1
30711X-AH-7	CAS_14-C02		09/25/2020	MBS PAYDOWN		893,299	893,299	809,850	892,581	0	718	0	718	0	893,299	0	0	0	11,663	05/25/2024	1
30711X-AK-0	CAS_14-C03		09/25/2020	MBS PAYDOWN		882,553	882,553	788,589	880,936	0	1,617	0	1,617	0	882,553	0	0	0	12,382	07/25/2024	1
30711X-AT-1	CAS_2015-C01		09/25/2020	MBS PAYDOWN		1,076,101	1,076,101	1,142,684	1,092,654	0	(16,553)	0	(16,553)	0	1,076,101	0	0	0	32,923	02/25/2025	1
30711X-AX-2	CAS_2015-C02		09/25/2020	MBS PAYDOWN		297,196	297,196	286,832	300,559	0	(3,363)	0	(3,363)	0	297,196	0	0	0	5,612	05/25/2025	1
30711X-BB-9	CAS_15-C03		09/25/2020	MBS PAYDOWN		225,007	225,007	246,426	230,456	0	(5,450)	0	(5,450)	0	225,007	0	0	0	9,005	07/25/2025	1
30711X-BF-0	CAS_15-C04		09/25/2020	MBS PAYDOWN		422,486	422,486	470,366	434,782	0	(12,295)	0	(12,295)	0	422,486	0	0	0	18,917	04/25/2028	1
30711X-CT-9	CAS_16-C03		09/25/2020	MBS PAYDOWN		585,543	585,543	644,234	608,279	0	(22,736)	0	(22,736)	0	585,543	0	0	0	26,984	10/25/2028	1
30711X-DK-7	CAS_16-C05		09/25/2020	MBS PAYDOWN		447,963	447,963	401,298	246,257	0	15,243	0	15,243	0	447,963	0	0	0	12,956	01/25/2029	1
30711X-DS-0	CAS_16-C06		09/25/2020	MBS PAYDOWN		1,146,649	1,146,649	1,219,569	1,168,158	0	(21,508)	0	(21,508)	0	1,146,649	0	0	0	40,027	04/25/2029	1
30711X-EC-4	CAS_16-C07		09/25/2020	MBS PAYDOWN		201,138	201,138	210,786	204,380	0	(3,242)	0	(3,242)	0	201,138	0	0	0	6,808	04/25/2029	1
30711X-EJ-0	CAS_18-C03		09/25/2020	MBS PAYDOWN		229,484	229,484	230,990	230,080	0	(596)	0	(596)	0	229,484	0	0	0	4,725	10/25/2030	2
30711X-NX-8	CAS_17-C05		09/25/2020	MBS PAYDOWN		927,849	927,849	941,774	931,447	0	(3,598)	0	(3,598)	0	927,849	0	0	0	19,584	01/25/2030	1
30711X-YX-6	CAS_18-C01		09/25/2020	MBS PAYDOWN		2,182,289	2,182,289	2,222,355	2,129,910	0	(12,910)	0	(12,910)	0	2,182,289	0	0	0	38,500	07/25/2030	2
31282Y-AC-3	FHSTR_103	B	09/01/2020	INTEREST ONLY PAYMENT		0	0	146	15	0	(15)	0	(15)	0	0	0	0	0	39	11/01/2021	1FE
31282Y-AK-5	FHSTR_134	B	09/01/2020	INTEREST ONLY PAYMENT		0	0	1,249	157	0	(157)	0	(157)	0	0	0	0	0	344	04/01/2022	1FE
31282Y-AL-3	FHSTR_135	B	09/01/2020	INTEREST ONLY PAYMENT		0	0	764	71	0	(71)	0	(71)	0	0	0	0	0	191	11/01/2021	1FE
31282Y-AZ-2	FHSTR_149	B	09/01/2020	INTEREST ONLY PAYMENT		0	0	151	19	0	(19)	0	(19)	0	0	0	0	0	37	05/01/2022	1FE
31287U-Z5-4	FGOLD 30YR		09/01/2020	MBS PAYDOWN		214	214	221	214	0	0	0	0	0	214	0	0	0	9	07/01/2032	1FE
3128KU-H9-1	FGOLD 30YR		09/01/2020	MBS PAYDOWN		9,638	9,638	9,260	9,541	0	98	0	98	0	9,638	0	0	0	391	08/01/2037	1FE
312802-EP-4	FHLMC 5/1 HYBRID ARM		08/01/2020	VARIOUS		8,516	8,516	8,513	8,516	0	0	0	0	0	8,516	0	0	0	265	07/01/2035	1FE
31280J-A7-1	1YR LIB ARM		08/01/2020	VARIOUS		97,877	97,877	96,927	97,502	0	376	0	376	0	97,877	0	0	0	2,407	04/01/2036	1FE
312904-BD-0	FHLMC 1046	X	09/01/2020	MBS PAYDOWN		1	1	9	1	0	(1)	0	(1)	0	1	0	0	0	3	02/15/2021	1FE
312904-SH-6	FHLMC 1015	N	09/01/2020	MBS PAYDOWN		3	3	36	9	0	(6)	0	(6)	0	3	0	0	0	11	11/15/2020	1FE
312904-WN-1	FHLMC 1019	N	09/01/2020	MBS PAYDOWN		47	47	614	86	0	(39)	0	(39)	0	47	0	0	0	160	12/15/2020	1FE
312905-SL-7	FHLMC 1066	Q	09/15/2020	MBS PAYDOWN		1,514	1,514	1,769	1,594	0	(80)	0	(80)	0	1,514	0	0	0	299	04/15/2021	1FE
312906-DS-6	FHLMC 1099	X	09/01/2020	MBS PAYDOWN		4	4	55	11	0	(8)	0	(8)	0	4	0	0	0	21	06/15/2021	1FE
312906-JF-8	FHLMC 1107	J	09/01/2020	MBS PAYDOWN		25	25	1,216	84	0	(60)	0	(60)	0	25	0	0	0	162	07/15/2021	1FE
312906-LA-6	FHLMC 1111	H	09/01/2020	MBS PAYDOWN		12	12	342	25	0	(14)	0	(14)	0	12	0	0	0	85	07/15/2021	1FE
312906-LD-0	FHLMC 1101	N	09/01/2020	MBS PAYDOWN		37	37	731	139	0	(102)	0	(102)	0	37	0	0	0	269	07/15/2021	1FE
312906-XB-1	FHLMC 1125	F	09/01/2020	MBS PAYDOWN		9	9	217	21	0	(12)	0	(12)	0	9	0	0	0	50	08/15/2021	1FE
312907-EG-9	FHLMC 1148	H	07/01/2020	MBS PAYDOWN		0	0	1	0	0	0	0	0	0	0	0	0	0	0	10/15/2021	1FE
312907-HR-2	FHLMC 1142	W	09/01/2020	MBS PAYDOWN		15	15	205	40	0	(25)	0	(25)	0	15	0	0	0	50	10/15/2021	1FE
312907-RG-5	FHLMC 1155	L	09/01/2020	MBS PAYDOWN		11	11	254	61	0	(51)	0	(51)	0	11	0	0	0	80	10/15/2021	1FE
312907-TB-4	FHLMC 1161	U	09/01/2020	MBS PAYDOWN		13	13	644	52	0	(40)	0	(40)	0	13	0	0	0	95	11/15/2021	1FE
312907-YZ-5	FHLMC 1165	M	09/01/2020	MBS PAYDOWN		4	4	113	21	0	(17)	0	(17)	0	4	0	0	0	27	11/15/2021	1FE
312909-J9-6	FHLMC 1280	BA	09/15/2020	MBS PAYDOWN		11	11	94	17	0	(5)	0	(5)	0	11	0	0	0	61	04/15/2022	1FE
312910-EK-4	FHLMC 1286	L	09/15/2020	MBS PAYDOWN																	

STATEMENT AS OF SEPTEMBER 30, 2020 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
312910-UL-4	FHLMC 1303 IB		09/01/2020	MBS PAYDOWN		.5	5	272	19	.0	(14)	.0	(14)	.0	5	.0	.0	.0	.32	06/15/2022	IFE
312911-YH-7	FHLMC 1363 E		09/15/2020	MBS PAYDOWN		.10	10	270	36	.0	(26)	.0	(26)	.0	10	.0	.0	.0	.77	08/15/2022	IFE
312912-YK-8	FHLMC 1401 SA		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	622	84	.0	(84)	.0	(84)	.0	.0	.0	.0	.0	.175	10/15/2022	IFE
312913-JL-1	FHLMC 1424 S		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	90	11	.0	(11)	.0	(11)	.0	.0	.0	.0	.0	.40	11/15/2022	IFE
312914-6Z-2	FHLMC 7 D		09/25/2020	MBS PAYDOWN		.411	411	436	356	.0	56	.0	56	.0	411	.0	.0	.0	.129	04/25/2023	IFE
312914-LM-4	FHLMC 1470 S		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	94	8	.0	(8)	.0	(8)	.0	.0	.0	.0	.0	.56	02/15/2023	IFE
312914-V5-0	FHLMC 1482 K		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	199	25	.0	(25)	.0	(25)	.0	.0	.0	.0	.0	.84	03/15/2023	IFE
312916-5L-9	FHLMC 1547 V		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	3,490	119	.0	(119)	.0	(119)	.0	.0	.0	.0	.0	.296	07/15/2023	IFE
31292H-RE-6	FGOLD 30YR		09/01/2020	MBS PAYDOWN		16,792	16,792	17,357	16,854	.0	(62)	.0	(62)	.0	16,792	.0	.0	.0	.756	08/01/2032	IFE
3132HT-QK-5	FHSTR 309		09/15/2020	MBS PAYDOWN		649,639	649,639	766,574	658,896	.0	(9,257)	.0	(9,257)	.0	649,639	.0	.0	.0	35,327	08/15/2043	IFE
3132HU-BW-2	FHSTR 333		09/15/2020	MBS PAYDOWN		94,179	94,179	111,440	95,504	.0	(1,325)	.0	(1,325)	.0	94,179	.0	.0	.0	5,404	08/15/2044	IFE
3132HU-CJ-0	FHSTR 332		09/15/2020	MBS PAYDOWN		742,761	742,761	861,138	750,254	.0	(7,494)	.0	(7,494)	.0	742,761	.0	.0	.0	40,786	08/15/2044	IFE
31335A-ZA-9	FHLMC GOLD 30YR GIANT		08/14/2020	VARIOUS		4,040,348	3,607,535	3,811,587	3,830,205	.0	(32,826)	.0	(32,826)	.0	3,797,379	.0	242,969	242,969	114,858	08/01/2042	IFE
31335B-7G-5	FHLMC GOLD 30YR GIANT		09/01/2020	MBS PAYDOWN		352,749	352,749	360,135	354,218	.0	(1,469)	.0	(1,469)	.0	352,749	.0	.0	.0	9,359	06/01/2047	IFE
313398-AK-5	FHLMC 2338 SJ		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	869	103	.0	(103)	.0	(103)	.0	.0	.0	.0	.0	.394	07/15/2031	IFE
31339D-ZL-1	FHLMC 2418 SI		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	1,356	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.677	02/15/2032	IFE
31339G-WU-1	FHLMC 2383 SD		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	1,960	277	.0	(277)	.0	(277)	.0	.0	.0	.0	.0	.827	11/15/2031	IFE
31339N-J2-3	FHLMC 2410 QS		09/15/2020	MBS PAYDOWN		16,475	16,475	17,875	15,684	.0	791	.0	791	.0	16,475	.0	.0	.0	1,876	02/15/2032	IFE
31339W-6U-5	FHLMC 2426 TI		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	561	.0	.0	(120)	.0	(120)	.0	.0	.0	.0	.0	.178	03/15/2032	IFE
313370-QA-5	FHLMC 1570 S		09/01/2020	MBS PAYDOWN		235	235	206	217	.0	18	.0	18	.0	235	.0	.0	.0	.31	08/15/2023	IFE
313370-QB-3	FHLMC 1570 SA		09/01/2020	MBS PAYDOWN		235	235	224	212	.0	23	.0	23	.0	235	.0	.0	.0	.36	08/15/2023	IFE
313372-JH-4	FHLMC 24 SY		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	1,892	205	.0	(205)	.0	(205)	.0	.0	.0	.0	.0	.940	11/25/2023	IFE
313373-GV-5	FHLMC 1671 QC		09/01/2020	MBS PAYDOWN		1,504	1,504	1,482	1,502	.0	2	.0	2	.0	1,504	.0	.0	.0	.113	02/15/2024	IFE
313373-NN-4	FHLMC 1664 IO		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	631	48	.0	(48)	.0	(48)	.0	.0	.0	.0	.0	.170	01/15/2024	IFE
313376-RC-7	FHLMC 1808 SB		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	205	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.120	08/15/2023	IFE
313378-J5-7	FHLMC 1913 SB		09/15/2020	MBS PAYDOWN		.14	.14	205	39	.0	(25)	.0	(25)	.0	.14	.0	.0	.0	.87	04/15/2022	IFE
31337D-G5-9	FHLMC 2045 HJ		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	885	142	.0	(142)	.0	(142)	.0	.0	.0	.0	.0	.593	10/15/2023	IFE
31337H-T3-1	FHLMC 2116 IO		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	758	61	.0	(61)	.0	(61)	.0	.0	.0	.0	.0	.164	01/15/2029	IFE
31337J-SA-2	FHLMC 2137 Z		09/01/2020	MBS PAYDOWN		11,566	11,566	12,117	11,615	.0	(49)	.0	(49)	.0	11,566	.0	.0	.0	.466	03/15/2029	IFE
31337K-H9-4	FHLMC 2141 SD		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	971	44	.0	(44)	.0	(44)	.0	.0	.0	.0	.0	.391	04/15/2029	IFE
31337T-ZN-4	FHLMC 2324 PZ		09/01/2020	MBS PAYDOWN		8,568	8,568	8,902	8,581	.0	(13)	.0	(13)	.0	8,568	.0	.0	.0	.388	06/15/2031	IFE
31337V-RH-1	FHLMC 2436 PJ		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	1,107	167	.0	(167)	.0	(167)	.0	.0	.0	.0	.0	.243	03/15/2032	IFE
31346A-GA-7	FHLMC 11TH COFI ARM		08/01/2020	VARIOUS		83	83	85	83	.0	.0	.0	.0	.0	83	.0	.0	.0	.3	05/01/2029	IFE
31346A-GC-3	FHLMC 11TH COFI ARM		08/03/2020	MBS PAYDOWN		163	163	167	164	.0	(1)	.0	(1)	.0	163	.0	.0	.0	.6	11/01/2030	IFE
31349U-PT-9	FHLMC 5/1 HYBRID ARM		08/01/2020	MBS PAYDOWN		1,427	1,427	1,425	1,427	.0	.0	.0	.0	.0	1,427	.0	.0	.0	.42	05/01/2035	IFE
31358F-7A-1	FNMA 91-24 O		09/01/2020	MBS PAYDOWN		.18	.18	240	74	.0	(56)	.0	(56)	.0	.18	.0	.0	.0	.120	03/25/2021	IFE
31358F-UE-7	FNMA 90-143 K		09/01/2020	MBS PAYDOWN		.0	.0	4	2	.0	(1)	.0	(1)	.0	.0	.0	.0	.0	.2	12/25/2020	IFE
31358F-V5-5	FNMA 91-17 H		09/01/2020	MBS PAYDOWN		.2	.2	45	5	.0	(3)	.0	(3)	.0	.2	.0	.0	.0	.12	03/25/2021	IFE
31358F-ZY-8	FNMA 91-7 K		09/01/2020	MBS PAYDOWN		.1	.1	33	8	.0	(7)	.0	(7)	.0	.1	.0	.0	.0	.9	02/25/2021	IFE
31358H-6T-7	FNMA 91-111 K		09/01/2020	MBS PAYDOWN		.14	.14	396	40	.0	(26)	.0	(26)	.0	.14	.0	.0	.0	.92	09/25/2021	IFE
31358H-FR-1	FNMA G-20 S		09/25/2020	MBS PAYDOWN		1,194	1,194	1,486	1,144	.0	50	.0	50	.0	1,194	.0	.0	.0	.332	06/25/2021	IFE
31358H-RF-4	FNMA 91-82 PQ		09/01/2020	MBS PAYDOWN		.9	.9	170	56	.0	(47)	.0	(47)	.0	.9	.0	.0	.0	.70	08/25/2021	IFE
31358H-WX-9	FNMA 91-90 S		09/25/2020	MBS PAYDOWN		.5	.5	66	12	.0	(7)	.0	(7)	.0	.5	.0	.0	.0	.35	07/25/2021	IFE
31358J-6J-5	FNMA 91-134 L		09/01/2020	MBS PAYDOWN		.30	.30	573	146	.0	(117)	.0	(117)	.0	.30	.0	.0	.0	.220	10/25/2021	IFE
31358J-BP-5	FNMA 91-119 N		09/01/2020	MBS PAYDOWN		.6	.6	88	13	.0	(7)	.0	(7)	.0	.6	.0	.0	.0	.21	09/25/2021	IFE
31358J-E4-9	FNMA 91-136 K		09/01/2020	MBS PAYDOWN		.12	.12	493	37	.0	(25)	.0	(25)	.0	.12	.0	.0	.0	.80	10/25/2021	IFE
31358J-J6-9	FNMA G91-38 D		07/01/2020	MBS PAYDOWN		.24	.24	23	24	.0	.0	.0	.0	.0	.24	.0	.0	.0	.1	11/25/2021	IFE
31358K-P2-8	FNMA 91-160 PM		09/01/2020	MBS PAYDOWN		.5	.5	135	.0	.0	.5	.0	.5	.0	.5	.0	.0	.0	.34	12/25/2021	IFE
31358L-GC-4	FNMA G92-2 M		09/01/2020	MBS PAYDOWN		.6	.6	160	41	.0	(35)	.0	(35)	.0	.6	.0	.0	.0	.39	01/25/2022	IFE
31358L-GN-0	FNMA G92-3 SO		09/25/2020	VARIOUS		.1	.1	55	.0	.0	.1	.0	.1	.0	.1	.0	.0	.0	.33	01/25/2022	IFE
31358L-JX-5	FNMA 92-6 K		09/01/2020	MBS PAYDOWN		.12	.12	406	42	.0	(31)	.0	(31)	.0	.12	.0	.0	.0	.74	01/25/2022	IFE
31358L-LS-3	FNMA 92-5 J		09/01/2020	MBS PAYDOWN		.1	.1	14	2	.0	(1)	.0	(1)	.0	.1	.0	.0	.0	.4	01/25/2022	IFE
31358L-NN-2	FNMA G92-8 T		09/01/2020	MBS PAYDOWN		.5	.5	180	29	.0	(24)	.0	(24)	.0	.5	.0	.0	.0	.35	01/25/2022	IFE
31358L-W2-8	FNMA 92-30 S		09/25/2020	MBS PAYDOWN		.275	.275	413	266	.0	9	.0	9	.0	.275	.0	.0	.0	.142	03/25/2022	IFE
31358L-YD-2	FNMA G92-11 L		09/01/2020	MBS PAYDOWN		.12	.12	257	77	.0	(64)	.0	(64)	.0	.12	.0	.0	.0	.90	02/25/2022	IFE
31358M-2V-5	FNMA G92-25 SA		09/25/2020	VARIOUS		.2	.2	21	5	.0	(3)	.0	(3)	.0	.2	.0	.0	.0	.15	05/25/2022	IFE
31358M-2W-3	FNMA G92-25 SB		09/25/2020	VARIOUS		.4	.4	39	9	.0	(5)	.0	(5)	.0	.4	.0	.0	.0	.32	05/25/2022	IFE
31358M-2X-1	FNMA G92-25 SC		09/25/2020	VARIOUS		.1	.1	23	6	.0	(5)	.0	(5)	.0	.1	.0	.0	.0	.7	05/25/2022	IFE

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STATEMENT AS OF SEPTEMBER 30, 2020 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
31358M-YA-6	FNMA 92-49	T	09/01/2020	MBS PAYDOWN		.3	3	.41	.10	.0	(.7)	.0	(.7)	.0	3	.0	.0	.0	.12	04/25/2022	IFE
31358N-BU-5	FNMA 92-80	IO	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.138	.27	.0	(.27)	.0	(.27)	.0	.0	.0	.0	.0	.43	05/25/2022	IFE
31358P-VS-3	FNMA 92-131	IO	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.499	.79	.0	(.79)	.0	(.79)	.0	.0	.0	.0	.0	.140	08/25/2022	IFE
31358Q-SR-2	FNMA 92-180	S	09/25/2020	MBS PAYDOWN		9,161	9,161	10,469	9,376	.0	(.216)	.0	(.216)	.0	9,161	.0	.0	.0	1,457	10/25/2022	IFE
31358Q-ET-8	FNMA 92-162	SB	09/25/2020	MBS PAYDOWN		4,090	4,090	3,906	3,837	.0	.253	.0	.253	.0	4,090	.0	.0	.0	.653	09/25/2022	IFE
31358Q-EY-7	FNMA 92-162	ED	09/01/2020	MBS PAYDOWN		.31	.31	1,647	.99	.0	(.68)	.0	(.68)	.0	.31	.0	.0	.0	.137	09/25/2022	IFE
31358Q-HD-0	FNMA 92-159	PM	09/01/2020	MBS PAYDOWN		12	12	925	49	.0	(.38)	.0	(.38)	.0	12	.0	.0	.0	.84	09/25/2022	IFE
31358Q-VS-8	FNMA 92-184	J	09/01/2020	MBS PAYDOWN		.2	.2	.122	.10	.0	(.8)	.0	(.8)	.0	.2	.0	.0	.0	.17	10/25/2022	IFE
31358R-XA-6	FNMA 92-64	KA	09/01/2020	MBS PAYDOWN		.15	.15	.952	.85	.0	(.70)	.0	(.70)	.0	.15	.0	.0	.0	.112	11/25/2022	IFE
31358U-ZC-3	FNMA 93-54	N	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	1,619	.68	.0	(.68)	.0	(.68)	.0	.0	.0	.0	.0	.149	04/25/2023	IFE
31359A-DN-6	FNMA 93-74	S	09/25/2020	MBS PAYDOWN		14,105	14,105	12,636	13,512	.0	.592	.0	.592	.0	14,105	.0	.0	.0	1,622	05/25/2023	IFE
31359A-EB-1	FNMA 93-80	SA	09/01/2020	MBS PAYDOWN		.824	.824	.733	.793	.0	.31	.0	.31	.0	.824	.0	.0	.0	.68	05/25/2023	IFE
31359B-PX-9	FNMA 93-132	D	09/01/2020	MBS PAYDOWN		1,644	1,644	.946	1,569	.0	.75	.0	.75	.0	1,644	.0	.0	.0	.0	10/25/2022	IFE
31359B-ZM-2	FNMA 93-119	JB	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	1,785	.95	.0	(.95)	.0	(.95)	.0	.0	.0	.0	.0	.204	07/25/2023	IFE
31359D-4Z-3	FNMA 93-165	SN	09/25/2020	MBS PAYDOWN		6,313	6,313	6,481	6,251	.0	.62	.0	.62	.0	6,313	.0	.0	.0	.482	09/25/2023	IFE
31359D-5C-3	FNMA 93-165	SU	09/01/2020	MBS PAYDOWN		.942	.942	.850	.871	.0	.72	.0	.72	.0	.942	.0	.0	.0	.109	09/25/2023	IFE
31359D-DD-2	FNMA 93-30	B	09/01/2020	MBS PAYDOWN		4,155	4,155	1,537	3,730	.0	.425	.0	.425	.0	4,155	.0	.0	.0	.0	08/25/2023	IFE
31359D-HY-2	FNMA 93-176	E	09/01/2020	MBS PAYDOWN		6,539	6,539	3,001	5,195	.0	1,343	.0	1,343	.0	6,539	.0	.0	.0	.0	08/25/2023	IFE
31359E-KN-0	FNMA 93-195	S	09/25/2020	MBS PAYDOWN		33,600	33,600	31,458	32,342	.0	1,258	.0	1,258	.0	33,600	.0	.0	.0	3,059	10/25/2023	IFE
31359F-DK-1	FNMA 93-202	SX	09/01/2020	MBS PAYDOWN		3,836	3,836	.142	.0	.0	3,836	.0	3,836	.0	3,836	.0	.0	.0	.547	11/25/2023	IFE
31359K-AN-7	FNMA 96-14	J	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	11,113	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,514	04/25/2024	IFE
31359K-GJ-0	FNMA 96-112	AL	09/01/2020	MBS PAYDOWN		.748	.748	.766	.749	.0	(.1)	.0	(.1)	.0	.748	.0	.0	.0	.40	06/25/2026	IFE
31359K-LK-1	FNMA 96-113	AL	08/01/2020	MBS PAYDOWN		.166	.166	.166	.166	.0	.0	.0	.0	.0	.166	.0	.0	.0	.8	08/25/2026	IFE
31359K-WG-8	FNMA 96-46	SA	08/25/2020	INTEREST ONLY PAYMENT		.0	.0	.9	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.5	08/25/2021	IFE
31359N-SB-6	FNMA 97-22	SI	09/25/2020	MBS PAYDOWN		.51	.51	.58	.50	.0	.0	.0	.0	.0	.51	.0	.0	.0	.15	10/25/2020	IFE
31359P-NS-1	FNMA 97-32	NO	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.646	.43	.0	(.43)	.0	(.43)	.0	.0	.0	.0	.0	.404	04/25/2027	IFE
31359P-UR-5	FNMA 97-37	SN	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.123	.23	.0	(.23)	.0	(.23)	.0	.0	.0	.0	.0	.36	03/25/2022	IFE
31359P-US-3	FNMA 97-37	SO	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.166	.31	.0	(.31)	.0	(.31)	.0	.0	.0	.0	.0	.46	12/25/2022	IFE
31359Q-FQ-2	FNMA 97-50	SC	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	1,600	.66	.0	(.66)	.0	(.66)	.0	.0	.0	.0	.0	.166	10/25/2023	IFE
31359Q-GX-6	FNMA 97-50	SE	09/25/2020	MBS PAYDOWN		3,794	3,794	3,725	3,431	.0	.363	.0	.363	.0	3,794	.0	.0	.0	.536	10/25/2023	IFE
31359S-QH-6	FNMA 01-10	SN	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.541	.71	.0	(.71)	.0	(.71)	.0	.0	.0	.0	.0	.135	01/25/2024	IFE
31359S-Z3-7	FNMA 01-26	S	09/18/2020	INTEREST ONLY PAYMENT		.0	.0	.20	.4	.0	(.4)	.0	(.4)	.0	.0	.0	.0	.0	.12	06/18/2031	IFE
31359T-TE-2	FNMA 98-115	X	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.2	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.58	07/25/2028	IFE
31359V-F4-0	FNMA 99-22	PO	09/01/2020	MBS PAYDOWN		.9	.9	.8	.9	.0	.0	.0	.0	.0	.9	.0	.0	.0	.0	10/25/2021	IFE
31359V-F5-7	FNMA 99-22	IO	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.145	.11	.0	(.11)	.0	(.11)	.0	.0	.0	.0	.0	.51	10/25/2021	IFE
31359V-F6-5	FNMA 99-22	A	09/01/2020	MBS PAYDOWN		.29	.29	.25	.29	.0	.0	.0	.0	.0	.29	.0	.0	.0	.0	12/25/2021	IFE
31359V-F7-3	FNMA 99-22	B	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.699	.3	.0	(.3)	.0	(.3)	.0	.0	.0	.0	.0	.192	12/25/2021	IFE
31359X-A3-3	FNMA 00-5	MC	09/01/2020	MBS PAYDOWN		.873	.873	.953	.886	.0	(.12)	.0	(.12)	.0	.873	.0	.0	.0	.54	08/25/2021	IFE
31359X-ZY-8	FNMA 00-5	FI	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.1	.11	.0	(.11)	.0	(.11)	.0	.0	.0	.0	.0	.9	08/25/2022	IFE
31359X-ZZ-5	FNMA 00-5	MA	09/01/2020	MBS PAYDOWN		.41	.41	.47	.42	.0	(.1)	.0	(.1)	.0	.41	.0	.0	.0	.3	08/25/2022	IFE
31364H-JV-0	FNSTR 94	2	09/01/2020	VARIOUS		.0	.0	.39	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.11	08/25/2021	IFE
31364H-K6-3	FNSTR 268	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	1,268	.192	.0	(.192)	.0	(.192)	.0	.0	.0	.0	.0	.312	02/25/2023	IFE
31364H-NT-1	FNSTR 129	2	09/01/2020	MBS PAYDOWN		.2	.2	.96	.13	.0	(.11)	.0	(.11)	.0	.2	.0	.0	.0	.19	02/25/2022	IFE
31364H-NB-9	FNSTR 133	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.458	.33	.0	(.33)	.0	(.33)	.0	.0	.0	.0	.0	.121	04/25/2022	IFE
31364H-NF-0	FNSTR 135	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.271	.29	.0	(.29)	.0	(.29)	.0	.0	.0	.0	.0	.70	04/25/2022	IFE
31364H-NT-0	FNSTR 141	2	09/01/2020	VARIOUS		.0	.0	.0	.1	.0	(.1)	.0	(.1)	.0	.0	.0	.0	.0	.1	05/25/2022	IFE
31364H-P4-3	FNSTR 283	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	1,757	.269	.0	(.269)	.0	(.269)	.0	.0	.0	.0	.0	.381	11/25/2026	IFE
31364H-QJ-9	FNSTR 156	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.231	.35	.0	(.35)	.0	(.35)	.0	.0	.0	.0	.0	.54	07/25/2022	IFE
31364H-WL-7	FNSTR 229	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.132	.9	.0	(.9)	.0	(.9)	.0	.0	.0	.0	.0	.17	07/25/2023	IFE
31364H-WY-9	FNSTR 235	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.91	.6	.0	(.6)	.0	(.6)	.0	.0	.0	.0	.0	.20	08/25/2023	IFE
3136AE-UR-6	FNMA 13-54		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.76	.875	.0	(.15,232)	.0	(.15,232)	.0	.0	.0	.0	.0	.18	851/06/25/2028	IFE
3136AQ-H3-7	FNMA 15-94		08/20/2020	VARIOUS		1,522,088	1,434,556	1,512,111	1,510,199	.0	33,838	.0	33,838	.0	1,544,037	.0	(21,950)	(21,950)	36,510	09/25/2044	IFE
3136AT-EW-0	FNMA 16-51		09/25/2020	MBS PAYDOWN		163,489	163,489	172,853	163,959	.0	(.470)	.0	(.470)	.0	163,489	.0	.0	.0	.5	708/10/25/2043	IFE
3136FC-W4-5	FNSTR 369	9	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	.723	.164	.0	(.164)	.0	(.164)	.0	.0	.0	.0	.0	.244	04/25/2036	IFE
3136FC-ZJ-8	FNSTR 365	9	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	3,884	.745	.0	(.745)	.0	(.745)	.0	.0	.0	.0	.0	.966	01/25/2036	IFE
3136FC-ZL-3	FNMA 365	11	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	5,117	.930	.0	(.930)	.0	(.930)	.0	.0	.0	.0	.0	1,208	02/01/2036	IFE
3136FC-ZX-7	FNSTR 366	1	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	4,225	1,097	.0	(.1,097)	.0	(.1,097)	.0	.0	.0	.0	.0	1,448	10/25/2035	IFE
3136FC-ZY-5	FNSTR 366	2	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	4,382	.721	.0	(.721)	.0	(.721)	.0	.0	.0	.0	.0	1,051	10/25/2035	IFE

STATEMENT AS OF SEPTEMBER 30, 2020 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
31371K-WH-0	FNMA 30YR		08/17/2020	VARIOUS		111,437	96,543	103,723	104,380	.0	(898)	.0	(898)	.0	103,482	.0	7,955	7,955	3,775	12/01/2032	IFE
31371L-JM-2	FNMA 20YR		09/01/2020	MBS PAYDOWN		33,782	33,782	35,302	34,046	.0	(264)	.0	(264)	.0	33,782	.0	.0	.0	1,347	01/01/2024	IFE
31371L-KY-4	FNMA 30YR		09/01/2020	MBS PAYDOWN		4,191	4,191	4,157	4,186	.0	.5	.0	.5	.0	4,191	.0	.0	.0	150	03/01/2034	IFE
31371M-KC-0	FNMA 30YR		09/01/2020	MBS PAYDOWN		.36	.36	.35	.36	.0	.0	.0	.0	.0	.36	.0	.0	.0	.1	11/01/2035	IFE
31371M-O9-1	FNMA 30YR		09/01/2020	MBS PAYDOWN		.923	.923	.884	.919	.0	.5	.0	.5	.0	.923	.0	.0	.0	.30	03/01/2036	IFE
31372A-X4-8	FHLMC 3752		09/01/2020	MBS PAYDOWN		234,878	234,878	252,457	233,817	.0	1,060	.0	1,060	.0	234,878	.0	.0	.0	12,412	11/15/2040	IFE
31374A-U6-8	FHLMC 3867		09/15/2020	INTEREST ONLY PAYMENT		.0	.0	3,149	3,801	.0	(3,801)	.0	(3,801)	.0	.0	.0	.0	.0	8,061	05/15/2041	IFE
3137AB-AC-5	FHLMC 3852		09/15/2020	MBS PAYDOWN		9,988	9,988	10,563	10,068	.0	(79)	.0	(79)	.0	9,988	.0	.0	.0	352	05/15/2041	IFE
3137B3-MV-7	FHLMC 4223		09/01/2020	MBS PAYDOWN		345,421	345,421	337,217	344,365	.0	1,055	.0	1,055	.0	345,421	.0	.0	.0	9,741	07/15/2043	IFE
3137BH-BZ-9	FHLMC 4451		08/20/2020	VARIOUS		1,330,736	1,281,055	1,352,114	1,343,660	.0	24,755	.0	24,755	.0	1,368,414	.0	(37,679)	(37,679)	32,500	11/15/2041	IFE
3137BM-QC-3	FHLMC 4544		08/20/2020	VARIOUS		2,073,322	1,987,312	2,092,888	2,088,942	.0	11,638	.0	11,638	.0	2,100,580	.0	(27,258)	(27,258)	50,585	06/15/2042	IFE
3137BM-V4-5	FHLMC 4552		08/20/2020	VARIOUS		1,405,908	1,361,560	1,426,447	1,424,089	.0	41,165	.0	41,165	.0	1,465,254	.0	(59,346)	(59,346)	34,469	01/15/2043	IFE
3137BN-7F-5	FHLMC 4561		08/20/2020	VARIOUS		1,565,893	1,487,997	1,576,590	1,563,430	.0	4,816	.0	4,816	.0	1,568,246	.0	(2,353)	(2,353)	38,059	09/15/2042	IFE
3137BN-PS-7	FHLMC 4566		08/20/2020	VARIOUS		1,794,191	1,666,594	1,746,538	1,740,360	.0	14,529	.0	14,529	.0	1,754,889	.0	39,302	39,302	36,504	05/15/2045	IFE
3137BQ-GW-1	FHLMC 4593		08/20/2020	VARIOUS		1,579,791	1,544,051	1,632,110	1,627,506	.0	79,106	.0	79,106	.0	1,706,611	.0	(126,821)	(126,821)	38,885	07/15/2044	IFE
3137G0-AY-5	STACR 14-DN2		09/25/2020	MBS PAYDOWN		844,370	844,370	823,001	840,549	.0	3,821	.0	3,821	.0	844,370	.0	.0	.0	15,176	04/25/2024	1
3137G0-BK-4	STACR 14-DN3		09/25/2020	MBS PAYDOWN		766,487	766,487	776,754	780,270	.0	(13,783)	.0	(13,783)	.0	766,487	.0	.0	.0	20,751	08/25/2024	1
3137G0-CJ-1	STACR 14-DN4		09/25/2020	MBS PAYDOWN		176,276	176,276	167,538	179,438	.0	(3,162)	.0	(3,162)	.0	176,276	.0	.0	.0	3,682	10/25/2024	1
3137G0-FW-4	STACR 15-DNA2		09/25/2020	MBS PAYDOWN		1,144,288	1,144,288	1,263,544	1,182,754	.0	(38,466)	.0	(38,466)	.0	1,144,288	.0	.0	.0	35,148	12/25/2027	1
3137G0-HJ-1	STACR 15-HQA2		09/25/2020	MBS PAYDOWN		351,185	351,185	411,063	362,645	.0	(11,460)	.0	(11,460)	.0	351,185	.0	.0	.0	12,795	05/25/2028	1
3137G0-JJ-9	STACR 16-HQA3		09/25/2020	MBS PAYDOWN		81,062	81,062	83,916	83,916	.0	(2,854)	.0	(2,854)	.0	81,062	.0	.0	.0	3,579	09/25/2028	1
3137G0-JU-4	STACR 16-DNA2		09/25/2020	MBS PAYDOWN		30,280	30,280	33,459	30,937	.0	(658)	.0	(658)	.0	30,280	.0	.0	.0	1,032	10/25/2028	1
3137G0-KG-3	STACR 16-HQA2		09/25/2020	MBS PAYDOWN		218,951	218,951	245,987	227,690	.0	(8,738)	.0	(8,738)	.0	218,951	.0	.0	.0	6,426	11/25/2028	1
3137G0-TH-2	STACR 18-DNA1		09/25/2020	MBS PAYDOWN		11,725	11,725	8,735	.0	.0	434	.0	434	.0	11,725	.0	.0	.0	60	07/25/2030	1
31385X-AZ-0	FNMA 30YR		08/17/2020	VARIOUS		262,098	226,095	242,910	244,569	.0	(2,246)	.0	(2,246)	.0	242,323	.0	19,774	19,774	8,837	05/01/2033	IFE
31385X-EC-7	FNMA 30YR		08/17/2020	VARIOUS		121,423	104,864	113,448	113,448	.0	(1,063)	.0	(1,063)	.0	112,385	.0	9,038	9,038	4,098	06/01/2033	IFE
31385X-TD-9	FNMA 30YR		09/01/2020	MBS PAYDOWN		71,256	71,256	75,969	72,066	.0	(810)	.0	(810)	.0	71,256	.0	.0	.0	3,575	05/01/2033	IFE
31384A-DC-6	FNMA 30YR		09/01/2020	MBS PAYDOWN		96,604	96,604	102,816	97,384	.0	(779)	.0	(779)	.0	96,604	.0	.0	.0	2,571	12/01/2040	IFE
3138LH-GZ-1	FNMA 30YR MULTI		09/01/2020	MBS PAYDOWN		5,656	5,656	5,815	5,659	.0	(3)	.0	(3)	.0	5,656	.0	.0	.0	154	02/01/2047	IFE
3138LH-RA-7	FNMA 30YR MULTI		09/01/2020	MBS PAYDOWN		8,393	8,393	8,480	8,393	.0	.0	.0	.0	.0	8,393	.0	.0	.0	229	03/01/2048	IFE
3138Y6-4C-5	FNMA 30YR		08/14/2020	VARIOUS		2,023,891	1,812,186	1,901,663	1,907,757	.0	(11,773)	.0	(11,773)	.0	1,895,984	.0	127,908	127,908	57,632	01/01/2042	IFE
313920-6R-6	FNMA 01-44	SB	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	2,331	60	.0	(60)	.0	(60)	.0	.0	.0	.0	.0	1,532	09/25/2031	IFE
313920-QK-9	FNMA 01-38	SA	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	741	69	.0	(69)	.0	(69)	.0	.0	.0	.0	.0	320	08/25/2031	IFE
313920-ZJ-2	FNMA 01-46	PS	09/18/2020	INTEREST ONLY PAYMENT		.0	.0	12,276	1,865	.0	(1,865)	.0	(1,865)	.0	.0	.0	.0	.0	5,367	09/18/2031	IFE
31392A-4R-6	FNMA 01-69	S	09/25/2020	MBS PAYDOWN		16,823	16,823	16,360	15,649	.0	1,174	.0	1,174	.0	16,823	.0	.0	.0	1,555	12/25/2031	IFE
31392C-BH-6	FNMA 02-20	SK	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	2,665	117	.0	(117)	.0	(117)	.0	.0	.0	.0	.0	1,253	04/25/2032	IFE
31392C-CE-2	FNMA 02-23	SA	09/25/2020	MBS PAYDOWN		34,788	34,788	36,701	33,467	.0	1,321	.0	1,321	.0	34,788	.0	.0	.0	4,494	04/25/2032	IFE
31392D-DD-1	FNMA 02-38	DS	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	687	59	.0	(59)	.0	(59)	.0	.0	.0	.0	.0	608	04/25/2032	IFE
31392D-HA-3	FNMA 02-33	SB	09/25/2020	MBS PAYDOWN		1,127	1,127	1,558	1,088	.0	39	.0	39	.0	1,127	.0	.0	.0	244	06/25/2032	IFE
31392E-GM-6	FNMA 02-52	S	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	1,749	40	.0	(40)	.0	(40)	.0	.0	.0	.0	.0	849	09/25/2032	IFE
31392E-NB-2	FNMA 02-58	SI	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	1,177	15	.0	(15)	.0	(15)	.0	.0	.0	.0	.0	559	09/25/2032	IFE
31392F-FK-5	FNMA 02-74	SV	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	6,065	114	.0	(114)	.0	(114)	.0	.0	.0	.0	.0	3,909	11/25/2032	IFE
31392G-DV-4	FNMA 02-90	SI	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	663	104	.0	(104)	.0	(104)	.0	.0	.0	.0	.0	235	09/25/2032	IFE
31392J-DK-2	FNMA 03-13	S	09/25/2020	INTEREST ONLY PAYMENT		.0	.0	2,956	157	.0	(157)	.0	(157)	.0	.0	.0	.0	.0	1,354	03/25/2033	IFE
31392K-V9-4	FHLMC 2444	SR	09/15/2020	INTEREST ONLY PAYMENT		.0	.0	585	74	.0	(74)	.0	(74)	.0	.0	.0	.0	.0	580	05/15/2032	IFE
31392K-WY-8	FHLMC 2444	TI	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	5,897	870	.0	(870)	.0	(870)	.0	.0	.0	.0	.0	1,338	05/15/2032	IFE
31392R-UR-0	FHLMC 2490	SA	09/15/2020	INTEREST ONLY PAYMENT		.0	.0	226	17	.0	(17)	.0	(17)	.0	.0	.0	.0	.0	138	04/15/2028	IFE
31392T-YJ-0	FHLMC 2478	TI	09/01/2020	INTEREST ONLY PAYMENT		.0	.0	311	65	.0	(65)	.0	(65)	.0	.0	.0	.0	.0	92	03/15/2032	IFE
31392W-JF-8	FHLMC 2516	SD	09/15/2020	INTEREST ONLY PAYMENT		.0	.0	757	40	.0	(40)	.0	(40)	.0	.0	.0	.0	.0	317	02/15/2032	IFE
31393D-WT-4	FNMA 03-61		09/25/2020	MBS PAYDOWN		92,892	92,892	96,665	92,367	.0	525	.0	525	.0	92,892	.0	.0	.0	2,765	08/25/2033	IFE
31393J-C8-9	FHLMC 2551	NS	09/15/2020	MBS PAYDOWN		6,715	6,715	6,967	6,347	.0	368	.0	368	.0	6,715	.0	.0	.0	570	01/15/2033	IFE
31393L-FX-4	FHLMC T-54	2A	09/01/2020	MBS PAYDOWN		9,319	9,319	9,871	9,352	.0	(33)	.0	(

STATEMENT AS OF SEPTEMBER 30, 2020 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
31393U-DE-0	FNMA_03-119	SG	09/25/2020	MBS PAYDOWN		6,386	6,386	7,280	5,652	0	734	0	734	0	6,386	0	0	0	786	12/25/2033	IFE
31393U-ZG-1	FNMA_03-131	SK	09/25/2020	MBS PAYDOWN		67,782	67,782	75,504	63,106	0	4,676	0	4,676	0	67,782	0	0	0	6,490	01/25/2034	IFE
31393V-JC-6	FHLMC 2626		09/01/2020	MBS PAYDOWN		23,588	23,588	27,451	23,797	0	(208)	0	(208)	0	23,588	0	0	0	1,764	06/15/2023	IFE
31393V-JE-2	FHLMC 2626		09/15/2020	MBS PAYDOWN		8,736	8,736	10,708	8,873	0	(137)	0	(137)	0	8,736	0	0	0	745	06/15/2023	IFE
31393W-VQ-9	FHLMC 2641		09/01/2020	MBS PAYDOWN		7,793	7,793	9,124	7,833	0	(41)	0	(41)	0	7,793	0	0	0	579	07/15/2033	IFE
31393Y-7B-5	FNMA_04-57	SP	09/25/2020	INTEREST ONLY PAYMENT		0	0	47,871	4,271	0	(4,271)	0	(4,271)	0	0	0	0	0	5,483	05/25/2034	IFE
31393Y-EC-5	FNMA_04-28	SA	09/25/2020	MBS PAYDOWN		6,552	6,552	7,269	6,529	0	24	0	24	0	6,552	0	0	0	547	05/25/2034	IFE
31394A-2W-5	FNMA_04-73	TI	09/01/2020	INTEREST ONLY PAYMENT		0	0	2,865	981	0	(981)	0	(981)	0	0	0	0	0	2,831	10/25/2034	IFE
31394A-4U-7	FNMA_04-70	KJ	09/01/2020	INTEREST ONLY PAYMENT		0	0	4,120	724	0	(724)	0	(724)	0	0	0	0	0	1,526	10/25/2034	IFE
31394A-E4-4	FNMA_04-69	IP	09/01/2020	INTEREST ONLY PAYMENT		0	0	1,255	154	0	(154)	0	(154)	0	0	0	0	0	353	12/25/2033	IFE
31394A-J7-2	FNMA_04-66	XA	09/01/2020	INTEREST ONLY PAYMENT		0	0	4,636	624	0	(624)	0	(624)	0	0	0	0	0	1,240	09/25/2034	IFE
31394A-NQ-5	FNMA_04-63	TI	09/01/2020	INTEREST ONLY PAYMENT		0	0	5,948	588	0	(588)	0	(588)	0	0	0	0	0	1,417	08/25/2034	IFE
31394A-NR-3	FNMA_04-63	BI	09/01/2020	INTEREST ONLY PAYMENT		0	0	12,078	1,868	0	(1,868)	0	(1,868)	0	0	0	0	0	3,853	08/25/2034	IFE
31394A-WQ-5	FNMA_04-60	SA	09/25/2020	MBS PAYDOWN	32,934	32,934	46,714	33,427	33,427	0	(494)	0	(494)	0	32,934	0	0	0	8,891	08/25/2024	IFE
31394A-ZQ-2	FNMA_04-71	TI	09/01/2020	INTEREST ONLY PAYMENT		0	0	1,501	308	0	(308)	0	(308)	0	0	0	0	0	692	04/25/2034	IFE
31394A-ZS-8	FNMA_04-71	UI	09/01/2020	INTEREST ONLY PAYMENT		0	0	2,092	418	0	(418)	0	(418)	0	0	0	0	0	916	02/25/2034	IFE
31394B-PX-6	FNMA_04-88	KS	09/25/2020	MBS PAYDOWN		38,395	38,395	39,529	36,643	0	1,752	0	1,752	0	38,395	0	0	0	4,659	10/25/2034	IFE
31394B-ZK-3	FNMA_04-91	SJ	09/25/2020	MBS PAYDOWN		7,196	7,196	7,299	7,104	0	92	0	92	0	7,196	0	0	0	498	10/25/2031	IFE
31394E-JL-3	FNMA_05-66		09/25/2020	MBS PAYDOWN		11,367	11,367	15,502	11,367	0	(325)	0	(325)	0	11,367	0	0	0	1,072	07/25/2035	IFE
31394E-KG-2	FNMA_05-66	SQ	09/25/2020	MBS PAYDOWN		25,131	25,131	27,898	25,136	0	(5)	0	(5)	0	25,131	0	0	0	2,453	07/25/2035	IFE
31394E-TR-9	FNMA_05-59	ND	09/25/2020	MBS PAYDOWN		13,202	13,202	13,796	13,202	0	743	0	743	0	13,202	0	0	0	1,225	05/25/2035	IFE
31394F-BL-8	FNMA_05-75	SU	09/25/2020	MBS PAYDOWN		27,437	27,437	36,307	27,295	0	141	0	141	0	27,437	0	0	0	5,042	09/25/2035	IFE
31394H-4N-8	FHLMC 2662	Z	09/01/2020	MBS PAYDOWN		69,912	69,912	78,259	71,232	0	(1,320)	0	(1,320)	0	69,912	0	0	0	2,331	08/15/2023	IFE
31394H-KV-5	FHLMC 2682	SB	09/15/2020	MBS PAYDOWN		14,651	14,651	15,237	13,885	0	766	0	766	0	14,651	0	0	0	1,150	10/15/2033	IFE
31394K-L6-9	FHLMC 2682	TI	09/15/2020	MBS PAYDOWN		5,097	5,097	5,786	4,859	0	238	0	238	0	5,097	0	0	0	702	10/15/2033	IFE
31394K-ZD-9	FHLMC 2692	SC	09/15/2020	MBS PAYDOWN		39,057	39,057	34,621	35,295	0	3,761	0	3,761	0	39,057	0	0	0	3,043	07/15/2033	IFE
31394M-WC-0	FHLMC 2725	SC	09/01/2020	MBS PAYDOWN		29,512	29,512	33,866	29,695	0	(183)	0	(183)	0	29,512	0	0	0	1,493	11/15/2033	IFE
31394P-JE-4	FHLMC 2736	SB	09/01/2020	MBS PAYDOWN		35,128	35,128	33,597	30,240	0	4,888	0	4,888	0	35,128	0	0	0	2,834	12/15/2033	IFE
31394T-W7-6	FHLMC 2764	S	09/15/2020	MBS PAYDOWN		17,779	17,779	14,212	15,943	0	1,836	0	1,836	0	17,779	0	0	0	1,376	07/15/2033	IFE
31394U-L2-6	FNMA_05-106	PK	09/25/2020	MBS PAYDOWN		1,592	1,592	1,504	0	0	1,592	0	1,592	0	1,592	0	0	0	196	12/25/2035	IFE
31394U-VF-6	FNMA_05-101B	B	08/20/2020	VARIOUS		1,912,417	1,673,506	1,725,018	1,712,179	0	28,693	0	28,693	0	1,740,872	0	171,545	171,545	60,998	11/25/2035	IFE
31394V-JJ-0	FNMA_05-114	SP	09/25/2020	MBS PAYDOWN		11,483	11,483	13,284	11,110	0	373	0	373	0	11,483	0	0	0	1,346	01/25/2036	IFE
31394V-TY-6	FNMA_05-115	NS	09/25/2020	INTEREST ONLY PAYMENT		0	0	5,789	39	0	(39)	0	(39)	0	0	0	0	0	3,614	01/25/2036	IFE
31394Y-VD-3	FHLMC 2795	TS	09/15/2020	INTEREST ONLY PAYMENT		0	0	2,017	253	0	(253)	0	(253)	0	0	0	0	0	531	03/15/2024	IFE
31394Y-YB-5	FHLMC 2817	PO	09/01/2020	MBS PAYDOWN	25,334	25,334	20,654	24,758	24,758	0	576	0	576	0	25,334	0	0	0	0	06/15/2034	IFE
31395A-SB-7	FHLMC 2809	EZ	09/01/2020	MBS PAYDOWN		86,202	86,202	95,138	87,907	0	(1,704)	0	(1,704)	0	86,202	0	0	0	2,854	06/15/2024	IFE
31395A-DX-0	FHLMC 2815	QT	09/15/2020	INTEREST ONLY PAYMENT		0	0	4,386	783	0	(783)	0	(783)	0	0	0	0	0	1,517	03/15/2034	IFE
31395B-LX-9	FNMA_06-10	HI	09/25/2020	INTEREST ONLY PAYMENT		0	0	32,798	2,673	0	(2,673)	0	(2,673)	0	0	0	0	0	9,664	03/25/2036	IFE
31395B-M5-9	FNMA_06-21	SI	09/25/2020	MBS PAYDOWN		21,008	21,008	21,205	19,796	0	1,211	0	1,211	0	21,008	0	0	0	2,829	04/25/2036	IFE
31395B-WV-0	FNMA_06-15	SB	09/25/2020	MBS PAYDOWN		3,578	3,578	3,184	3,578	0	3,578	0	3,578	0	3,578	0	0	0	415	03/25/2036	IFE
31395C-FD-8	FHLMC 2820	PI	09/01/2020	INTEREST ONLY PAYMENT		0	0	4,068	1,830	0	(1,830)	0	(1,830)	0	0	0	0	0	2,437	06/15/2033	IFE
31395D-B2-4	FNMA_06-57	SI	09/25/2020	INTEREST ONLY PAYMENT		0	0	685	0	0	0	0	0	0	0	0	0	0	788	06/25/2036	IFE
31395D-BC-2	FNMA_06-40	SI	09/25/2020	INTEREST ONLY PAYMENT		0	0	9,032	186	0	(186)	0	(186)	0	0	0	0	0	5,837	05/25/2036	IFE
31395D-PQ-6	FNMA_06-36	SA	09/25/2020	MBS PAYDOWN		2,137	2,137	2,158	0	0	2,137	0	2,137	0	2,137	0	0	0	409	05/25/2036	IFE
31395F-CA-0	FHLMC 2836	QH	09/01/2020	MBS PAYDOWN		267,873	267,873	242,425	265,847	0	2,026	0	2,026	0	267,873	0	0	0	8,920	08/15/2034	IFE
31395F-LE-2	FHLMC 2862	GB	08/20/2020	VARIOUS		208,718	200,802	195,311	199,551	0	10,581	0	10,581	0	210,132	0	(1,415)	(1,415)	7,265	09/15/2024	IFE
31395H-6F-2	FHLMC 2866	GS	09/15/2020	INTEREST ONLY PAYMENT		0	0	2,088	119	0	(119)	0	(119)	0	0	0	0	0	1,749	09/15/2034	IFE
31395L-RU-7	FHLMC 2921	PS	09/15/2020	INTEREST ONLY PAYMENT		0	0	4,116	201	0	(201)	0	(201)	0	0	0	0	0	1,758	01/15/2035	IFE
31395M-JJ-9	FHLMC 2927		09/01/2020	MBS PAYDOWN		16,579	16,579	13,761	16,585	0	(6)	0	(6)	0	16,579	0	0	0	0	02/15/2035	IFE
31395N-AP-2	FNMA_06-44	PO	09/01/2020	MBS PAYDOWN		2,309	2,309	1,670	1,976	0	333	0	333	0	2,309	0	0	0	0	06/25/2036	IFE
31395N-GV-3	FNMA_06-53		09/01/2020	MBS PAYDOWN		132,220	132,220	149,095	134,114	0	(1,894)	0	(1,894)	0	132,220	0	0	0	4,906	06/25/2036	IFE
31395N-WD-5	FNMA_06-56	S	09/25/2020	INTEREST ONLY PAYMENT		0	0	13,083	915	0	(915)	0	(915)	0	0	0	0	0	6,035	07/25/2036	IFE
31395P-MA-1	FHLMC 2953	LD	09/01/2020	MBS PAYDOWN		16,599	16,599	16,329	16,550	0	49	0	49	0	16,599	0	0	0	551	12/15/2034	IFE
31395T-CB-8	FHLMC 2967	SE	09/15/2020	MBS PAYDOWN		11,077	11,077	11,728	11,025	0	52	0	52	0	11,077	0	0	0	944	04/15/2035	IFE
31395U-FB-2	FHLMC 2980	SV	09/15/2020	MBS PAYDOWN		3,433	3,433	3,557	3,212	0	221	0	221	0	3,433	0	0	0	398	05/15/2035	IFE
31395U-Z5-3	FHLMC 2996	SA	09/15/2020	MBS PAYDOWN		149,711	149,711	142,647	119,690	0	30,021	0	30,021	0	149,711	0	0	0	17,417	06/15/2035	IFE
31395V-3E-7	FHLMC 2990		09/15/2020	MBS PAYDOWN		13,574	13,574	15,236	13,760	0	(186)	0	(186)	0	13,574	0	0	0	785	10/15/2034	IFE
31395V-GG-8	FHLMC 2989	UV	09/15/2020	INTEREST ONLY PAYMENT		0	0	8,714	808	0	(808)	0	(808)	0	0	0	0	0	3,719	02/15/2032	IFE

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STATEMENT AS OF SEPTEMBER 30, 2020 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
31396C-K9-0	FHLMC 3047 SW		09/15/2020	MBS PAYDOWN		99,698	99,698	101,053	94,428	0	5,270	0	5,270	0	99,698	0	0	0	13,975	10/15/2035	IFE
31396C-VV-9	FHLMC 3055 SA		09/15/2020	MBS PAYDOWN		169,592	169,592	175,971	159,345	0	10,247	0	10,247	0	169,592	0	0	0	15,900	07/15/2034	IFE
31396H-JA-8	FHLMC 3114 PI		09/15/2020	INTEREST ONLY PAYMENT		0	0	28,301	286	0	(286)	0	(286)	0	0	0	0	0	15,933	02/15/2036	IFE
31396J-LF-0	FHLMC 3122		09/15/2020	MBS PAYDOWN		38,755	38,755	30,501	37,856	0	899	0	899	0	38,755	0	0	0	0	03/15/2036	IFE
31396K-5V-0	FNMA 06-98 ST		09/25/2020	MBS PAYDOWN		15,699	15,699	15,389	15,410	0	289	0	289	0	15,699	0	0	0	675	10/25/2036	IFE
31396L-LL-4	FNMA 06-70 PK		09/25/2020	MBS PAYDOWN		39,147	39,147	41,501	36,192	0	2,954	0	2,954	0	39,147	0	0	0	7,445	06/25/2036	IFE
31396L-2H-2	FNMA 06-113 SB		09/25/2020	MBS PAYDOWN		3,159	3,159	3,112	2,671	0	488	0	488	0	3,159	0	0	0	574	11/25/2036	IFE
31396L-H3-7	FNMA 06-122 SA		09/25/2020	MBS PAYDOWN		15,088	15,088	14,786	10,256	0	4,832	0	4,832	0	15,088	0	0	0	2,947	12/25/2036	IFE
31396L-X2-1	FNMA 06-113 MS		08/25/2020	MBS PAYDOWN		58,959	58,959	52,123	41,373	0	17,585	0	17,585	0	58,959	0	0	0	7,942	09/25/2036	IFE
31396L-ZW-3	FNMA 06-116		09/01/2020	MBS PAYDOWN		38,190	38,190	43,090	38,483	0	(292)	0	(292)	0	38,190	0	0	0	1,657	12/25/2036	IFE
31396N-L3-8	FHLMC 3147 OE		09/15/2020	MBS PAYDOWN		188	188	114	179	0	9	0	9	0	188	0	0	0	0	04/15/2036	IFE
31396P-2W-0	FNMA 07-21		09/25/2020	INTEREST ONLY PAYMENT		0	0	36	9	0	(9)	0	(9)	0	0	0	0	0	15	03/25/2037	IFE
31396P-VB-4	FNMA 07-9 PO		09/25/2020	MBS PAYDOWN		2,447	2,447	1,814	2,356	0	90	0	90	0	2,447	0	0	0	0	03/25/2037	IFE
31396P-VR-6	FNMA 07-16 SM		09/25/2020	INTEREST ONLY PAYMENT		0	0	4,602	0	0	0	0	0	0	0	0	0	0	2,646	03/25/2037	IFE
31396Q-RH-4	FNMA 09-59F HB		08/20/2020	VARIOUS		2,446,560	2,148,868	2,199,903	2,178,912	0	36,097	0	36,097	0	2,215,009	0	231,551	231,551	78,307	08/25/2039	IFE
31396V-AU-2	FNBR 07-B1		09/01/2020	MBS PAYDOWN		136,901	136,901	155,014	137,873	0	(972)	0	(972)	0	136,901	0	0	0	5,097	04/25/2037	IFE
31396V-LW-6	FNMA 07-28		09/25/2020	MBS PAYDOWN		53,079	53,079	50,698	53,079	0	71	0	71	0	53,079	0	0	0	567	01/25/2036	IFE
31396V-MD-7	FNMA 07-35 SG		09/25/2020	INTEREST ONLY PAYMENT		0	0	5,522	172	0	(172)	0	(172)	0	0	0	0	0	3,120	04/25/2037	IFE
31396X-JM-7	FNMA 07-84 S		09/25/2020	MBS PAYDOWN		960	960	945	836	0	124	0	124	0	960	0	0	0	162	08/25/2037	IFE
31396X-LT-9	FNMA 07-84B P		09/01/2020	MBS PAYDOWN		17,826	17,826	19,655	18,102	0	(276)	0	(276)	0	17,826	0	0	0	592	08/25/2037	IFE
31396X-NZ-3	FNMA 07-86 ST		09/25/2020	INTEREST ONLY PAYMENT		0	0	710	161	0	(161)	0	(161)	0	0	0	0	0	241	09/25/2037	IFE
31396X-YU-2	FNMA 07-91 DS		09/25/2020	INTEREST ONLY PAYMENT		0	0	2,532	0	0	0	0	0	0	0	0	0	0	1,434	10/25/2037	IFE
31397C-BC-2	FHLMC 3236 LS		09/15/2020	INTEREST ONLY PAYMENT		0	0	4,687	0	0	0	0	0	0	0	0	0	0	4,860	11/15/2036	IFE
31397F-GR-7	FHLMC 3271E PC		09/01/2020	MBS PAYDOWN		1,037	1,037	1,056	1,056	0	(19)	0	(19)	0	1,037	0	0	0	41	02/15/2037	IFE
31397M-SY-4	FNMA 08-83 BA		09/01/2020	MBS PAYDOWN		79,747	79,747	74,164	78,987	0	759	0	759	0	79,747	0	0	0	2,998	09/25/2038	IFE
31397N-MG-7	FNMA 09-11 PO		09/01/2020	MBS PAYDOWN		16,051	16,051	13,081	14,953	0	1,097	0	1,097	0	16,051	0	0	0	0	08/25/2038	IFE
31397P-BQ-2	FHLMC 3386 FY		09/15/2020	MBS PAYDOWN		1,607	1,607	1,299	1,521	0	86	0	86	0	1,607	0	0	0	11	02/15/2037	IFE
31397P-TY-6	FHLMC 3404 SH		09/15/2020	MBS PAYDOWN		64,367	64,367	67,538	62,967	0	1,400	0	1,400	0	64,367	0	0	0	4,918	01/15/2038	IFE
31397T-SW-8	FHLMC 3432 FX		09/15/2020	MBS PAYDOWN		12,618	12,618	10,284	12,380	0	238	0	238	0	12,618	0	0	0	109	07/15/2034	IFE
31397U-KG-3	FNMA 11-51		09/25/2020	MBS PAYDOWN		321,114	321,114	337,571	323,314	0	(2,200)	0	(2,200)	0	321,114	0	0	0	11,452	06/25/2041	IFE
31397W-4B-8	FHLMC 3460 AY		09/01/2020	MBS PAYDOWN		73,995	73,995	64,375	72,482	0	1,512	0	1,512	0	73,995	0	0	0	2,458	06/15/2038	IFE
31397Y-4Y-4	FHLMC 3484 AU		09/01/2020	MBS PAYDOWN		94,921	94,921	88,425	94,146	0	776	0	776	0	94,921	0	0	0	3,999	08/15/2038	IFE
31397Y-6W-6	FHLMC 3480 BE		09/01/2020	MBS PAYDOWN		23,429	23,429	21,698	22,910	0	519	0	519	0	23,429	0	0	0	845	08/15/2038	IFE
31398C-3M-8	FHLMC 3516B CB		08/20/2020	VARIOUS		844,626	782,042	802,082	790,581	0	112,727	0	112,727	0	903,309	0	(58,682)	(58,682)	28,242	03/15/2029	IFE
31398R-LT-0	FNMA 10-65		09/25/2020	MBS PAYDOWN		291,791	291,791	374,951	290,672	0	1,119	0	1,119	0	291,791	0	0	0	21,696	05/25/2040	IFE
31398V-RS-7	FHLMC 3662 PJ		08/20/2020	VARIOUS		2,947,350	2,579,654	2,723,550	2,665,150	0	30,275	0	30,275	0	2,695,425	0	251,925	251,925	94,014	04/15/2040	IFE
31402C-VP-4	FNMA 30YR		08/17/2020	VARIOUS		250,829	216,324	232,413	233,947	0	(2,070)	0	(2,070)	0	231,877	0	18,952	18,952	8,459	02/01/2034	IFE
31402Q-VV-7	FNMA 30YR		08/17/2020	VARIOUS		227,603	195,440	209,976	211,289	0	(1,777)	0	(1,777)	0	209,513	0	18,090	18,090	7,642	02/01/2035	IFE
31402R-DG-1	FNMA 30YR		08/17/2020	VARIOUS		35,217	29,931	30,972	31,063	0	(127)	0	(127)	0	30,935	0	4,282	4,282	1,276	04/01/2035	IFE
31404R-YS-0	FNMA 30YR		09/01/2020	MBS PAYDOWN		475	475	468	474	0	1	0	1	0	475	0	0	0	17	04/01/2034	IFE
31407C-HH-0	FNMA 6MO LIBOR ARM		09/01/2020	MBS PAYDOWN		3,903	3,903	3,929	3,930	0	(27)	0	(27)	0	3,903	0	0	0	105	07/01/2035	IFE
31407C-LC-9	FNMA 6MO LIBOR ARM		09/01/2020	MBS PAYDOWN		2,547	2,547	2,566	2,548	0	(1)	0	(1)	0	2,547	0	0	0	66	08/01/2035	IFE
31407G-SE-4	FNMA 1YR QMT ARM		09/01/2020	MBS PAYDOWN		8,135	8,135	8,239	8,139	0	(4)	0	(4)	0	8,135	0	0	0	223	06/01/2035	IFE
31407J-TP-7	FNMA 6MO LIBOR ARM		09/01/2020	MBS PAYDOWN		3,988	3,988	3,970	3,984	0	4	0	4	0	3,988	0	0	0	104	08/01/2035	IFE
31409B-SU-2	FNMA 30YR		09/01/2020	MBS PAYDOWN		56	56	53	55	0	0	0	0	0	56	0	0	0	2	01/01/2036	IFE
3140EV-UL-9	FNMA 30YR		08/14/2020	VARIOUS		3,645,402	3,404,311	3,646,336	0	0	(7,129)	0	(7,129)	0	3,639,207	0	6,195	6,195	21,268	08/01/2046	IFE
3140FX-MC-3	FNMA 40YR MODIFIED STEP RATE		08/17/2020	VARIOUS		1,394,489	1,257,041	1,334,034	0	0	(5,284)	0	(5,284)	0	1,331,762	0	62,727	62,727	27,698	01/01/2053	IFE
3140FX-ME-9	FNMA 40YR MODIFIED STEP RATE		08/17/2020	VARIOUS		1,742,393	1,559,286	1,683,785	0	0	(9,937)	0	(9,937)	0	1,679,397	0	62,996	62,996	39,218	11/01/2051	IFE
3140J-7W-7	FNMA 30YR		08/14/2020	VARIOUS		2,275,612	2,020,492	2,134,224	2,144,919	0	(15,724)	0	(15,724)	0	2,129,195	0	146,417	146,417	64,322	01/01/2044	IFE
3140J9-C8-2	FNMA 30YR		08/14/2020	VARIOUS		2,437,645	2,277,568	2,281,304	2,281,692	0	(913)	0	(913)	0	2,280,779	0	156,866	156,866	56,258	10/01/2047	IFE
3140J9-ME-8	FNMA 30YR		08/14/2020	VARIOUS		2,090,572	1,895,448	1,960,160	1,967,021	0	(11,261)	0	(11,261)	0	1,955,761	0	134,811	134,811	53,569	04/01/2047	IFE
314007-EW-3	FNMA 30YR		09/01/2020	MBS PAY																	

STATEMENT AS OF SEPTEMBER 30, 2020 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
31418D-GM-8	FNMA 30YR UMBS		09/01/2020	MBS PAYDOWN		403,771	403,771	416,689	407,604	.0	(3,833)	.0	(3,833)	.0	403,771	.0	.0	.0	9,363	10/01/2049	1FE
31419H-W9-9	FNMA 30YR		09/01/2020	MBS PAYDOWN		13,075	13,075	13,916	13,233	.0	(157)	.0	(157)	.0	13,075	.0	.0	.0	351	11/01/2040	1FE
31419J-LR-7	FNMA 30YR		09/01/2020	MBS PAYDOWN		39,706	39,706	42,258	39,706	.0	(520)	.0	(520)	.0	39,706	.0	.0	.0	1,091	10/01/2040	1FE
31419L-NH-2	FNMA 30YR		09/01/2020	MBS PAYDOWN		2,700	2,700	2,874	2,748	.0	(48)	.0	(48)	.0	2,700	.0	.0	.0	72	12/01/2040	1FE
35565A-AH-3	STACR 19-DNA4		08/25/2020	MBS PAYDOWN		443,121	443,121	310,185	.0	.0	36,565	.0	36,565	.0	443,121	.0	.0	.0	3,670	10/25/2049	1Z
38373Q-S2-8	GNMA 03-52 S		09/16/2020	INTEREST ONLY PAYMENT		.0	.0	8,558	318	.0	(318)	.0	(318)	.0	.0	.0	.0	.0	3,533	06/16/2033	1FE
38373S-3R-6	GNMA 03-26 SX		09/16/2020	MBS PAYDOWN		39,898	39,898	41,734	38,653	.0	1,244	.0	1,244	.0	39,898	.0	.0	.0	2,942	04/16/2033	1FE
38373V-ZQ-6	GNMA 02-70 SA		09/16/2020	INTEREST ONLY PAYMENT		.0	.0	4,203	168	.0	(168)	.0	(168)	.0	.0	.0	.0	.0	3,439	10/16/2032	1FE
38373V-ZS-2	GNMA 02-70 SB		09/16/2020	INTEREST ONLY PAYMENT		.0	.0	2,953	484	.0	(484)	.0	(484)	.0	.0	.0	.0	.0	1,425	10/16/2032	1FE
383742-J6-1	GNMA 08-32 SI		09/16/2020	INTEREST ONLY PAYMENT		.0	.0	25,232	614	.0	(614)	.0	(614)	.0	.0	.0	.0	.0	10,109	04/16/2038	1FE
38374B-SE-4	GNMA 03-74 PS		09/20/2020	MBS PAYDOWN		59,541	59,541	61,802	55,635	.0	3,907	.0	3,907	.0	59,541	.0	.0	.0	6,770	01/20/2033	1FE
38374C-DT-5	GNMA 03-75 SA		09/16/2020	MBS PAYDOWN		26,756	26,756	27,693	25,583	.0	1,173	.0	1,173	.0	26,756	.0	.0	.0	2,572	09/16/2033	1FE
38374D-DK-2	GNMA 06-36 SD		09/16/2020	INTEREST ONLY PAYMENT		.0	.0	3,370	166	.0	(166)	.0	(166)	.0	.0	.0	.0	.0	3,204	07/16/2036	1FE
38374E-Y8-4	GNMA 03-114 AS		09/20/2020	MBS PAYDOWN		20,046	20,046	21,963	19,040	.0	1,006	.0	1,006	.0	20,046	.0	.0	.0	2,171	12/20/2033	1FE
38374F-K4-5	GNMA 04-17 OS		09/16/2020	MBS PAYDOWN		20,311	20,311	20,108	19,378	.0	933	.0	933	.0	20,311	.0	.0	.0	1,533	03/16/2034	1FE
38374G-XG-2	GNMA 04-39 QD		09/16/2020	MBS PAYDOWN		17,284	17,284	20,369	16,965	.0	319	.0	319	.0	17,284	.0	.0	.0	2,133	05/16/2034	1FE
38374G-YP-1	GNMA 04-32 SV		09/16/2020	MBS PAYDOWN		51,367	51,367	47,001	48,273	.0	3,094	.0	3,094	.0	51,367	.0	.0	.0	4,015	03/16/2034	1FE
38374L-JM-2	GNMA 05-43 SA		09/20/2020	INTEREST ONLY PAYMENT		.0	.0	8,442	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10,436	06/20/2035	1FE
38374N-H3-4	GNMA 06-58 SL		09/16/2020	INTEREST ONLY PAYMENT		.0	.0	59,810	4,251	.0	(4,251)	.0	(4,251)	.0	.0	.0	.0	.0	19,781	10/16/2036	1FE
38374N-U7-0	GNMA 06-61 SD		09/20/2020	INTEREST ONLY PAYMENT		.0	.0	11,089	901	.0	(901)	.0	(901)	.0	.0	.0	.0	.0	4,083	11/20/2036	1FE
38375J-AV-7	GNMA 06-69 SC		09/20/2020	INTEREST ONLY PAYMENT		.0	.0	4,757	392	.0	(392)	.0	(392)	.0	.0	.0	.0	.0	2,009	12/20/2036	1FE
38375K-B4-3	GNMA 07-40 SJ		09/16/2020	MBS PAYDOWN		111,417	111,417	112,792	104,005	.0	7,412	.0	7,412	.0	111,417	.0	.0	.0	15,432	07/16/2037	1FE
38375K-G3-0	GNMA 07-47 SD		09/16/2020	MBS PAYDOWN		128,246	128,246	137,094	116,784	.0	11,462	.0	11,462	.0	128,246	.0	.0	.0	20,632	08/16/2036	1FE
38375K-NH-8	GNMA 07-37 ES		09/16/2020	MBS PAYDOWN		65,478	65,478	66,644	65,478	.0	3,958	.0	3,958	.0	65,478	.0	.0	.0	9,347	06/16/2037	1FE
38375L-MZ-0	GNMA 07-64 AO		09/20/2020	MBS PAYDOWN		55,928	55,928	44,723	53,564	.0	2,364	.0	2,364	.0	55,928	.0	.0	.0	.0	10/20/2037	1FE
38375P-KL-4	GNMA 08-9A SC		09/20/2020	INTEREST ONLY PAYMENT		.0	.0	2,699	.0	.0	(168)	.0	(168)	.0	.0	.0	.0	.0	1,089	02/20/2038	1FE
38375P-RT-0	GNMA 08-13 LC		09/16/2020	MBS PAYDOWN		154,922	154,922	171,127	152,825	.0	2,096	.0	2,096	.0	154,922	.0	.0	.0	13,888	02/16/2038	1FE
38375Y-SR-9	GNMA 09-1		09/20/2020	MBS PAYDOWN		44,015	44,015	52,591	44,654	.0	(640)	.0	(640)	.0	44,015	.0	.0	.0	3,339	11/20/2034	1FE
38377E-NC-4	GNMA 10-42		09/16/2020	MBS PAYDOWN		66,238	66,238	91,036	69,486	.0	(3,248)	.0	(3,248)	.0	66,238	.0	.0	.0	6,265	06/16/2039	1FE
38377U-L9-7	GNMA 11-54		09/20/2020	MBS PAYDOWN		261,216	261,216	273,379	260,154	.0	1,062	.0	1,062	.0	261,216	.0	.0	.0	8,872	04/20/2041	1FE
38377V-V6-7	GNMA 11-71		09/01/2020	MBS PAYDOWN		357,761	357,761	429,314	356,400	.0	1,362	.0	1,362	.0	357,761	.0	.0	.0	17,435	05/16/2041	1FE
38377W-ML-5	GNMA 11-70		09/20/2020	MBS PAYDOWN		138,481	138,481	162,910	139,027	.0	(546)	.0	(546)	.0	138,481	.0	.0	.0	7,082	12/20/2040	1FE
38378V-W5-0	GNMA 13-117		09/20/2020	MBS PAYDOWN		403,195	403,195	540,281	419,053	.0	(15,858)	.0	(15,858)	.0	403,195	.0	.0	.0	35,924	06/20/2039	1FE
3837H0-N3-3	GNMA 97-7 PI		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	2,178	115	.0	(115)	.0	(115)	.0	.0	.0	.0	.0	309	05/16/2027	1FE
38381W-JY-5	GNMA 19-72		09/01/2020	MBS PAYDOWN		1,182,018	1,182,018	1,164,658	1,167,783	.0	14,236	.0	14,236	.0	1,182,018	.0	.0	.0	33,816	06/20/2049	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					65,652,218	62,212,720	65,459,601	54,538,058	0	264,123	0	264,123	0	64,274,416	0	1,377,799	1,377,799	2,154,446	XXX	XXX
001957-BD-0	AT&T CORP		09/18/2020	CORPORATE ACTION		5,696,950	3,500,000	3,984,993	3,845,126	.0	(6,264)	.0	(6,264)	.0	3,838,863	.0	1,858,087	1,858,087	251,781	11/15/2031	2FE
00912X-AX-2	AIR LEASE CORPORATION		07/17/2020	DIRECT		1,081,973	1,085,000	1,074,649	1,078,734	.0	1,104	.0	1,104	.0	1,079,838	.0	2,135	2,135	30,335	01/15/2023	2FE
00914A-AB-8	AIR LEASE CORPORATION		07/17/2020	DIRECT		1,017,350	1,000,000	1,052,960	.0	.0	(4,166)	.0	(4,166)	.0	1,048,794	.0	(31,444)	(31,444)	23,958	06/01/2026	2FE
009158-BB-1	AIR PRODUCTS AND CHEMICALS INC		07/17/2020	DIRECT		614,609	590,000	589,876	.0	.0	4	.0	4	.0	589,880	.0	24,728	24,728	1,991	10/15/2025	1FE
01126#-AA-1	ALAMO 6 LLC		09/30/2020	SINKING FUND REDEMPTION		75,619	75,619	75,619	75,619	.0	.0	.0	.0	.0	75,619	.0	.0	.0	1,577	03/31/2042	2
01185#-AA-3	ALASKA VENTURES LLC		09/30/2020	SINKING FUND REDEMPTION		218,302	218,302	218,302	218,302	.0	.0	.0	.0	.0	218,302	.0	.0	.0	7,646	06/30/2033	2PL
02361D-A0-3	AMEREN ILLINOIS CO		08/14/2020	DIRECT		2,552,120	2,000,000	2,055,060	2,051,799	.0	(742)	.0	(742)	.0	2,051,058	.0	501,062	501,062	76,775	03/15/2046	1FE
03072S-LU-7	AMISJ_03-11 AFG		09/01/2020	MBS PAYDOWN		5,763	5,763	5,763	5,621	.0	142	.0	142	.0	5,763	.0	.0	.0	197	12/25/2033	1FM
035287-AE-1	ANIXTER INC		07/22/2020	CORPORATE ACTION		526,500	500,000	513,750	504,067	.0	25,370	.0	25,370	.0	529,437	.0	(2,937)	(2,937)	20,714	10/01/2021	3FE
037411-AX-3	APACHE CORPORATION		07/17/2020	DIRECT		348,821	350,000	346,395	349,551	.0	228	.0	228	.0	349,779	.0	(959)	(959)	12,335	02/01/2021	3FE
037411-BF-1	APACHE CORP		07/20/2020	DIRECT		2,684,475	3,012,000	3,006,145	3,006,480	.0	256	.0	256	.0	3,006,736	.0	(322,261)	(322,261)	139,508	01/15/2030	3FE
037735-BZ-9	APPALACHIAN POWER COMPANY		08/14/2020	DIRECT		1,922,595	1,500,000	1,274,169	1,331,339	.0	4,861	.0	4,861	.0	1,336,200	.0	586,395	586,395	67,881	05/15/2033	2FE
04002Q-AA-0	AREIT 18-CRE2		09/14/2020	MBS PAYDOWN		127,397	127,397	120,590	.0	.0	1,927	.0	1,927	.0	127,397	.0	.0	.0	556	11/14/2035	1FE
04541G-BU-5	ABSHE_01-HE3 A1		09/15/2020	MBS PAYDOWN		3,519	3,519	3,503	3,524	.0	(6)	.0	(6)	.0	3,519	.0	.0	.0	34	11/15/2031	1FM
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC		09/01/2020	SINKING FUND REDEMPTION		140,923	140,923	140,923	140,923	.0	.0										

STATEMENT AS OF SEPTEMBER 30, 2020 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	
05492V-AB-1	BBCMS 20-C7		08/17/2020	DIRECT		1,033,672	1,000,000	1,029,965	.0	.0	(889)	.0	(889)	.0	1,029,076	.0	4,596	4,596	4,379	04/15/2053	1FE	
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P		08/17/2020	DIRECT		673,069	604,322	553,125	571,901	.0	4,924	.0	4,924	.0	576,825	.0	96,245	96,245	32,008	04/01/2024	1FE	
056054-AH-2	BX 19-XL		07/15/2020	MBS PAYDOWN		112,900	112,900	112,929	112,955	.0	(55)	.0	(55)	.0	112,900	.0	.0	.0	.0	10/15/2036	1FM	
05607Q-AU-2	BX 20-BXLP		08/15/2020	MBS PAYDOWN		1,829	1,829	1,829	.0	.0	.0	.0	.0	1,829	.0	.0	.0	.0	12/15/2036	2FE		
05648C-AB-6	BAD BOY LLC		09/30/2020	VARIOUS		2,500	2,500	2,475	2,486	.0	.14	.0	.14	.0	2,500	.0	.0	.0	148	12/06/2025	3PL	
058927-AB-0	BAFC_06-A 1A2		09/01/2020	MBS PAYDOWN		8,268	36,108	14,853	(15,402)	.0	6,720	.0	6,720	.0	8,268	.0	.0	.0	1,186	02/20/2036	1FM	
05894X-H9-7	BAFC_05-H 4A1		09/01/2020	MBS PAYDOWN		11,322	11,604	10,403	11,321	.0	.27	.0	.27	.0	11,322	.0	.0	.0	203	11/20/2035	1FM	
05946X-R2-1	BAFC_05-7 1A2		09/25/2020	MBS PAYDOWN		68,929	68,929	62,941	65,345	.0	3,584	.0	3,584	.0	68,929	.0	.0	.0	6,924	12/25/2035	1FM	
05946X-ZD-8	BAFC_05-F 6A1		09/01/2020	MBS PAYDOWN		7,350	7,350	7,343	7,151	.0	199	.0	199	.0	7,350	.0	.0	.0	190	09/20/2035	1FM	
05949C-GD-2	BOAMS_05-H 4A1		09/01/2020	MBS PAYDOWN		1,175	1,175	1,061	1,143	.0	.33	.0	.33	.0	1,175	.0	.0	.0	34	09/25/2035	1FM	
05949Q-BG-9	BAFC_06-2 4A1		09/25/2020	MBS PAYDOWN		101,740	103,580	102,973	96,842	.0	4,898	.0	4,898	.0	101,740	.0	.0	.0	15,090	04/25/2036	1FM	
059513-EA-5	BOAMS_07-4 1PO		09/01/2020	MBS PAYDOWN		26,726	29,119	20,862	29,119	4,982	.0	.0	4,982	.0	26,726	.0	.0	.0	.0	12/28/2037	1FM	
059515-BA-3	BAFC_07-3 XPO		09/01/2020	MBS PAYDOWN		1,304	1,445	753	1,163	.0	141	.0	141	.0	1,304	.0	.0	.0	.0	09/25/2034	1FM	
05951F-CH-5	BAFC_07-1 30PO		09/01/2020	MBS PAYDOWN		20,476	21,920	11,356	18,723	.0	1,753	.0	1,753	.0	20,476	.0	.0	.0	.0	01/25/2037	1FM	
06051G-HY-8	BANK OF AMERICA CORP		07/17/2020	DIRECT		2,079,540	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	79,540	79,540	17,687	02/13/2026	1FE		
06054M-AD-5	BACM_16-UB10		08/17/2020	DIRECT		1,780,078	1,666,667	1,689,250	1,676,585	.0	(1,295)	.0	(1,295)	.0	1,675,290	.0	104,789	104,789	34,675	07/15/2049	1FM	
065403-BB-2	BANK_19-BN17		08/17/2020	DIRECT		2,871,155	2,530,000	2,555,294	2,553,178	.0	(1,826)	.0	(1,826)	.0	2,551,352	.0	319,803	319,803	62,663	04/15/2052	1FE	
065405-AE-2	BANK_19-BN16		08/17/2020	DIRECT		4,126,050	3,497,000	3,718,158	3,703,234	.0	(13,566)	.0	(13,566)	.0	3,689,668	.0	436,382	436,382	100,373	02/15/2052	1FE	
07386V-AB-6	BSABS_07-AC3 A2		09/25/2020	INTEREST ONLY PAYMENT SINKING FUND REDEMPTION		.0	.0	8,180	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10,114	04/25/2037	6FE
07387#-AA-2	BEAR SWAMP FINANCE LP		09/30/2020			10,729	10,729	10,729	10,729	.0	.0	.0	.0	.0	10,729	.0	.0	.0	.0	281	10/08/2025	3PL
073882-AC-6	BSARM_06-4 2A1		09/01/2020	MBS PAYDOWN		58,316	59,415	35,834	55,345	.0	2,971	.0	2,971	.0	58,316	.0	.0	.0	1,464	10/25/2036	1FM	
07388V-AG-3	BSOMS_07-T26 AM		09/01/2020	MBS PAYDOWN		13,790	13,790	13,865	13,791	.0	(1)	.0	(1)	.0	13,790	.0	.0	.0	510	01/12/2045	1FM	
07388W-AB-2	BSABS_06-AC4 A2		09/25/2020	MBS PAYDOWN		12,247	13,637	13,982	12,082	.0	165	.0	165	.0	12,247	.0	.0	.0	2,114	08/25/2036	1FM	
08160J-AE-7	BMARK_19-B9		08/17/2020	DIRECT		3,552,773	3,000,000	3,181,992	3,169,487	.0	(11,189)	.0	(11,189)	.0	3,158,298	.0	394,475	394,475	86,335	03/15/2052	1FE	
08161B-AX-1	BMARK_18-B3		08/17/2020	DIRECT		5,688,867	5,000,000	5,202,539	5,186,146	.0	(14,781)	.0	(14,781)	.0	5,171,364	.0	517,503	517,503	134,769	04/10/2051	1FE	
08162V-AD-0	BMARK_19-B10		08/17/2020	DIRECT		4,537,656	4,000,000	4,039,746	4,036,442	.0	(2,923)	.0	(2,923)	.0	4,033,519	.0	504,137	504,137	99,043	03/15/2062	1FE	
09247X-AR-2	BLACKROCK INC		07/17/2020	DIRECT		725,432	690,000	687,544	.0	.0	.0	.0	.0	687,580	.0	37,852	37,852	2,731	01/28/2031	1FE		
093712-AC-1	BLOOM ENERGY CORPORATION		07/31/2020	CORPORATE ACTION SINKING FUND REDEMPTION		500,000	500,000	500,000	500,000	.0	.0	.0	.0	500,000	.0	.0	.0	.0	50,000	07/31/2024	4PL	
10567#-AA-0	BRAVES STADIUM COMPANY LLC		09/30/2020			223,966	223,966	223,966	223,966	.0	.0	.0	.0	.0	223,966	.0	.0	.0	8,779	09/30/2041	2PL	
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		07/17/2020	CORPORATE ACTION		1,026,880	1,000,000	1,035,000	1,014,565	.0	24,485	.0	24,485	.0	1,039,500	.0	(12,170)	(12,170)	36,132	11/15/2024	3FE	
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		09/08/2020	CORPORATE ACTION		2,523,946	2,435,000	2,435,000	2,435,000	.0	88,946	.0	88,946	.0	2,523,946	.0	.0	.0	130,273	10/15/2025	3FE	
12513G-BC-2	CDW LLC / CDW FINANCE CORP		09/09/2020	CORPORATE ACTION SINKING FUND REDEMPTION		539,500	520,000	512,470	513,540	.0	20,163	.0	20,163	.0	533,703	.0	5,797	5,797	26,578	09/01/2025	3FE	
12523#-AA-9	CC TUGS LLC		09/30/2020			45,522	45,522	45,522	45,522	.0	.0	.0	.0	.0	45,522	.0	.0	.0	2,185	09/30/2030	3PL	
12550D-AA-3	CIM_19-INV1		09/01/2020	MBS PAYDOWN		198,073	198,073	201,313	198,655	.0	(582)	.0	(582)	.0	198,073	.0	.0	.0	5,227	02/25/2049	1FE	
12556M-AB-0	CIM_19-J1		09/01/2020	MBS PAYDOWN		410,688	410,688	416,206	411,489	.0	(801)	.0	(801)	.0	410,688	.0	.0	.0	9,420	08/25/2049	1FM	
12593Y-BC-6	COMM_16-CR28		08/17/2020	DIRECT		4,270,313	4,000,000	4,119,893	4,056,701	.0	(10,891)	.0	(10,891)	.0	4,045,810	.0	224,502	224,502	101,050	02/10/2049	1FM	
126117-AR-1	CNA FINANCIAL CORP		09/16/2020	CORPORATE ACTION		429,655	410,000	408,467	409,700	.0	19,776	.0	19,776	.0	429,475	.0	180	180	25,605	08/15/2021	2FE	
126379-AA-4	CSMC_07-4 1A1		09/25/2020	MBS PAYDOWN		294,328	294,328	260,231	289,222	.0	5,107	.0	5,107	.0	294,328	.0	.0	.0	2,803	07/25/2037	1FM	
126379-BM-7	CSMC_07-4 1A9		09/25/2020	MBS PAYDOWN		49,329	49,329	41,189	42,509	.0	6,819	.0	6,819	.0	49,329	.0	.0	.0	7,312	07/25/2037	1FM	
126438-AA-8	CSMC_20-NET		08/19/2020	DIRECT		2,062,344	2,000,000	2,072,031	.0	.0	(1,755)	.0	(1,755)	.0	2,070,276	.0	(7,932)	(7,932)	2,508	08/15/2037	1FE	
126650-BP-4	CYS PASS-THROUGH TRUST		09/10/2020	SINKING FUND REDEMPTION		6,259	6,259	5,860	6,236	.0	22	.0	22	.0	6,259	.0	.0	.0	252	12/10/2028	2	
12666B-AD-7	CWLT_06-22 2A3		09/25/2020	MBS PAYDOWN		1,259,782	1,259,782	1,259,782	1,217,491	.0	42,291	.0	42,291	.0	1,259,782	.0	.0	.0	8,854	01/25/2034	1FM	
12667G-GA-5	CWALT_05-19CB A2		09/25/2020	MBS PAYDOWN		6,464	6,453	6,541	6,308	.0	156	.0	156	.0	6,464	.0	.0	.0	673	07/25/2035	1FM	
12667G-L7-6	CWALT_05-27 1A1		09/01/2020	MBS PAYDOWN		6,078	6,102	6,098	5,974	.0	104	.0	104	.0	6,078	.0	.0	.0	85	08/25/2035	1FM	
12667G-LD-3	CWALT_05-23CB A3		09/25/2020	MBS PAYDOWN		5,569	5,569	5,791	5,493	.0	77	.0	77	.0	5,569	.0	.0	.0	646	08/25/2035	1FM	
12667G-Y9-8	CWALT_05-38		09/01/2020	MBS PAYDOWN		27,350	27,350	26,427	27,421	.0	(70)	.0	(70)	.0	27,350	.0	.0	.0	611	09/25/2035	1FM	
12668A-KU-8	CWALT_05-53T2 2A6		09/25/2020	MBS PAYDOWN		17,804	18,263	10,381	17,575	.0	229	.0	229	.0	17,804	.0	.0	.0	160	12/25/2035	1FM	
12668A-NB-7	CWALT_05-55CB 2A4		09/25/2020	MBS PAYDOWN		15,876	15,944	16,093	15,620	.0	256	.0	256	.0	15,876	.0	.0	.0	1,957	11/25/2035	1FM	
12668B-CH-4	CWALT_05-77T1 1A3		09/25/2020	MBS PAYDOWN		49,524	86,568	33,374	47,829	.0	1,695	.0	1,695	.0	49,524	.0	.0	.0	718	03/25/2036	1FM	
12668B-CJ-0	CWALT_05-77T1 1A4		09/25/2020	MBS PAYDOWN		7,619	13,318	13,410	7,536	.0	83	.0	83									

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12669F-XP-3	CIHL 04-7 5A1		09/25/2020	MBS PAYDOWN		1,288	1,288	958	1,180	.0	109	.0	109	.0	1,288	.0	.0	.0	14	05/25/2034	1FM
12669G-AJ-0	CIHL 04-21 A3		09/01/2020	MBS PAYDOWN		45,034	45,034	46,989	45,136	.0	(102)	.0	(102)	.0	45,034	.0	.0	.0	1,986	11/25/2034	1FM
12669G-HY-0	CIHL 04-29 1A1		09/25/2020	MBS PAYDOWN		40,569	40,569	40,569	40,569	.0	.0	.0	.0	.0	40,569	.0	.0	.0	390	02/25/2035	1FM
12669G-UX-7	CIHL 05-11 6A1		09/25/2020	MBS PAYDOWN		521	521	462	519	.0	2	.0	2	.0	521	.0	.0	.0	5	04/25/2035	1FM
12701F-AA-1	CRG ISSUER 2017-1		07/10/2020	MBS PAYDOWN		1,256,355	1,256,355	1,256,355	1,256,355	.0	.0	.0	.0	.0	1,256,355	.0	.0	.0	44,287	01/10/2024	1PL
14041F-FG-1	COMET 16-A5		08/17/2020	DIRECT		3,041,133	3,000,000	2,999,109	2,998,441	.0	(76)	.0	(76)	.0	2,998,365	.0	42,768	42,768	33,753	06/17/2024	1FE
15005F-AA-7	CED UPTON COUNTY SOLAR LLC		06/30/2020	PRIOR YEAR INCOME		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	993	06/30/2042	2
161546-JH-0	CFAB 04-2 1A5		09/01/2020	MBS PAYDOWN		71,896	71,896	70,314	71,726	.0	170	.0	170	.0	71,896	.0	.0	.0	2,312	02/25/2035	1FM
16165M-AD-0	CFLX 06-2 A2B		09/25/2020	MBS PAYDOWN		17,433	17,433	15,735	17,165	.0	269	.0	269	.0	17,433	.0	.0	.0	154	09/25/2036	1FM
17290X-AU-4	CGOMT 16-GC37		08/19/2020	DIRECT		3,178,359	3,000,000	3,089,872	3,044,876	.0	(8,251)	.0	(8,251)	.0	3,036,625	.0	141,735	141,735	67,123	04/10/2049	1FM
17290Y-AW-8	CGOMT 16-C1		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	4,527	393	.0	(393)	.0	(393)	.0	.0	.0	.0	.0	536	05/12/2049	1FE
172967-FF-3	CITIGROUP INC		08/09/2020	MATURITY		1,500,000	1,500,000	1,581,090	1,506,517	.0	(6,517)	.0	(6,517)	.0	1,500,000	.0	.0	.0	80,625	08/09/2020	2FE
17307G-E8-7	CMILT 05-8 1A4A		09/01/2020	MBS PAYDOWN		47,042	49,442	36,212	45,452	.0	1,590	.0	1,590	.0	47,042	.0	.0	.0	1,133	10/25/2035	1FM
17307G-EY-0	CMILT 04-1 1A3 144A		09/25/2020	MBS PAYDOWN		668	668	695	664	.0	4	.0	4	.0	668	.0	.0	.0	60	02/25/2031	1FM
17307G-Y7-7	CMILT 05-12 2A2 144A		09/25/2020	MBS PAYDOWN		8,454	8,991	7,993	7,186	.0	1,268	.0	1,268	.0	8,454	.0	.0	.0	2,406	09/25/2035	1FM
17311F-AB-9	CBASS 07-CB3 A2		09/01/2020	MBS PAYDOWN		203,868	203,868	203,864	201,609	.0	2,259	.0	2,259	.0	203,868	.0	.0	.0	2,802	03/25/2037	1FM
17312E-AD-8	CMILT 07-AMC3 A2C		09/25/2020	MBS PAYDOWN		540,911	540,911	540,911	507,079	.0	33,831	.0	33,831	.0	540,911	.0	.0	.0	4,132	03/25/2037	1FM
17325H-BU-7	CGOMT 17-P7		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	1,878	152	.0	(152)	.0	(152)	.0	.0	.0	.0	.0	207	04/14/2050	1FE
190749-AG-6	CIWCI 06-C1 10		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	218	47	.0	(47)	.0	(47)	.0	.0	.0	.0	.0	137	08/15/2048	5G1
205887-CB-6	CONAGRA FOODS INC		07/20/2020	DIRECT		779,143	670,000	668,084	668,375	.0	137	.0	137	.0	668,512	.0	110,631	110,631	22,259	11/01/2025	2FE
212168-AA-6	CONTINENTAL WIND LLC		08/31/2020	SINKING FUND REDEMPTION		347,290	347,290	348,793	347,345	.0	(55)	.0	(55)	.0	347,290	.0	.0	.0	20,837	02/28/2033	2FE
22540A-7C-6	CSFB 01-HE17 A10		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	2,401	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	910	01/25/2032	3FE
22540V-KN-1	CSFB 01-28 1A2		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	2,373	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	3,059	11/25/2031	6FE
225458-2C-1	CSFB 05-8 4A1		09/01/2020	MBS PAYDOWN		10,599	31,606	31,312	11,218	.0	(618)	.0	(618)	.0	10,599	.0	.0	.0	1,226	09/25/2035	1FM
225458-2D-9	CSFB 05-8 5A1		09/25/2020	MBS PAYDOWN		20,061	20,044	19,991	20,044	.0	70	.0	70	.0	20,061	.0	.0	.0	2,250	10/25/2035	1FM
225458-5U-8	CSFB 05-9 4A1		09/25/2020	MBS PAYDOWN		8,517	8,582	8,756	8,265	.0	209	.0	209	.0	8,517	.0	.0	.0	963	11/25/2035	1FM
225458-PN-2	CSFB 05-4 2A1		09/25/2020	MBS PAYDOWN		2,222	2,211	1,691	2,222	.0	18	.0	18	.0	2,222	.0	.0	.0	19	07/25/2035	1FM
225458-X4-5	CSFB 05-8 2A1		09/01/2020	MBS PAYDOWN		296,352	296,096	295,526	313,228	.0	(16,385)	.0	(16,385)	.0	296,352	.0	.0	.0	14,057	09/25/2035	1FM
225470-FH-0	CSFB 05-10 10A3		09/01/2020	MBS PAYDOWN		3,648	4,417	3,931	3,856	.0	(208)	.0	(208)	.0	3,648	.0	.0	.0	221	11/25/2035	1FM
225470-RU-9	CSFB 05-12 3A1		09/01/2020	MBS PAYDOWN		.0	6,439	2,945	14	.0	(14)	.0	(14)	.0	.0	.0	.0	.0	250	01/25/2036	1FM
225470-SE-4	CSFB 05-12 DX2		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	5,324	164	.0	(164)	.0	(164)	.0	.0	.0	.0	.0	1,452	01/25/2036	5G1
225470-UJ-0	CSMC 06-1 1A2		09/25/2020	MBS PAYDOWN		17,528	17,534	13,885	15,834	.0	1,694	.0	1,694	.0	17,528	.0	.0	.0	2,842	03/25/2036	1FM
225470-WF-6	CSMC 06-1 DX		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	11,340	934	.0	(934)	.0	(934)	.0	.0	.0	.0	.0	2,621	02/25/2036	5Z
22944B-AV-0	CSMC 07-5 3A2		09/25/2020	MBS PAYDOWN		13,261	17,465	16,009	12,629	.0	633	.0	633	.0	13,261	.0	.0	.0	2,962	09/25/2037	1FM
22945D-AE-3	CSAIL 19-C15		08/18/2020	DIRECT		3,438,984	3,000,000	3,029,988	3,027,048	.0	(2,354)	.0	(2,354)	.0	3,024,694	.0	414,291	414,291	81,568	03/15/2052	1FE
233046-AF-8	DNKN 17-1A		08/20/2020	MBS PAYDOWN		8,125	8,125	8,125	8,125	.0	.0	.0	.0	.0	8,125	.0	.0	.0	246	11/20/2047	2FE
23307D-BA-0	DBGS 18-C1		08/18/2020	DIRECT		3,653,938	3,040,000	3,321,794	3,301,737	.0	(18,000)	.0	(18,000)	.0	3,283,737	.0	370,201	370,201	97,676	10/15/2051	1FE
251510-JM-6	DBALT 05-5 1A10		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	30,952	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	8,465	11/25/2035	5FE
251799-AA-0	DEVON ENERGY CORPORATION		07/17/2020	DIRECT		2,643,233	2,250,000	2,766,753	2,612,573	.0	(11,289)	.0	(11,289)	.0	2,601,284	.0	41,948	41,948	137,138	04/15/2032	2FE
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/DIAM		09/17/2020	CORPORATE ACTION		944,671	920,000	919,733	919,923	.0	24,703	.0	24,703	.0	944,625	.0	46	46	28,727	06/15/2021	2FE
25755T-AH-3	DPABS 17-1A		07/25/2020	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
263534-CN-7	CTVA		07/17/2020	DIRECT		654,438	630,000	629,433	.0	.0	23	.0	23	.0	629,456	.0	24,981	24,981	1,964	07/15/2025	1FE
28258F-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		08/31/2020	SINKING FUND REDEMPTION		118,367	118,367	118,367	118,367	.0	.0	.0	.0	.0	118,367	.0	.0	.0	4,801	11/30/2035	2PL
291011-BL-7	EMERSON ELECTRIC CO		07/17/2020	DIRECT		1,449,693	1,370,000	1,368,767	.0	33	.0	33	.0	1,368,800	.0	80,892	80,892	5,617	10/15/2027	1FE	
29273A-AA-4	ENERGIZER HOLDINGS INC		07/01/2020	CORPORATE ACTION		876,094	875,000	878,750	876,821	.0	(243)	.0	(243)	.0	876,578	.0	(484)	(484)	52,451	06/15/2025	4FE
29273R-AN-9	ENERGY TRANSFER OPERATING LP		08/14/2020	DIRECT		1,385,690	1,360,000	1,359,634	1,359,263	.0	323	.0	323	.0	1,359,585	.0	26,105	26,105	45,146	06/01/2021	2FE
29364G-AJ-2	ENTERGY CORPORATION		08/14/2020	DIRECT		2,226,120	2,000,000	1,995,500	1,996,875	.0	270	.0	270	.0	1,997,145	.0	228,975	228,975	56,869	09/01/2026	2FE
29429E-AF-8	CGOMT 16-P4		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	3,761	334	.0	(334)	.0	(334)	.0	.0	.0	.0	.0	466	07/10/2049	1FE
294751-EZ-1	EQABS 04-3 MT		09/01/2020	MBS PAYDOWN		18,574	18,574	18,574	18,574	.0	.0	.0	.0	.0	18,574	.0	.0	.0	542	07/25/2034	1FM
30311K-AC-0	FR FLOW CONTROL CB LLC		09/30/2020	SINKING FUND REDEMPTION		11,520	11,520	11,287	11,452	.0	68	.0	68	.0	11,520	.0	.0	.0	654	06/28/2026	4FE
31428X-BU-9	FEDEX CORP		07/20/2020	DIRECT		1,073,899	1,030,000	1,028,805	1,029,173	.0	220	.0	220	.0	1,029,393	.0	44,505	44,505	35,701	01/14/2022</	

STATEMENT AS OF SEPTEMBER 30, 2020 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
34531N-AA-4	FORDR_20-1		08/18/2020	DIRECT		987,734	940,000	939,676	.0	.0	7,402	.0	7,402	.0	947,079	.0	40,656	40,656	9,908	08/15/2031	1FE
34532P-AA-8	FORDR_19-1		08/18/2020	DIRECT		3,012,109	2,750,000	2,749,371	2,873,184	.0	(123,184)	.0	(123,184)	.0	2,750,000	.0	262,109	262,109	65,878	07/15/2030	1FE
34532R-AA-4	FORDR_18-1		08/18/2020	DIRECT		1,561,612	1,420,000	1,419,501	1,420,156	.0	(268)	.0	(268)	.0	1,419,888	.0	141,724	141,724	30,828	07/15/2031	1FE
36228F-AP-1	GSMP5_98-4 A 144A		09/01/2020	MBS PAYDOWN		1,146	1,146	1,193	1,153	.0	(6)	.0	(6)	.0	1,146	.0	.0	.0	.36	12/19/2026	1FM
36228F-CG-9	GSMP5_99-2 A 144A		09/01/2020	MBS PAYDOWN		1,217	1,710	1,705	1,316	.0	(81)	.0	(81)	.0	1,217	.0	.0	.0	.98	09/19/2027	1FM
36228F-YZ-3	GSR_03-13 1A2		09/01/2020	MBS PAYDOWN		2,124	2,124	2,075	2,132	.0	(8)	.0	(8)	.0	2,124	.0	.0	.0	.58	10/25/2033	1FM
362341-LL-1	GSMP5_05-PP3 1AF 144A		09/25/2020	MBS PAYDOWN		7,446	6,833	7,112	6,808	.0	33	.0	33	.0	6,833	.0	.0	.0	64	09/25/2035	1FM
36242D-T5-2	GSMP5_05-PP2 1AF 144A		09/25/2020	MBS PAYDOWN		69,682	69,682	66,335	69,117	.0	1,565	.0	1,565	.0	69,682	.0	.0	.0	568	03/25/2035	1FM
36250W-AN-0	GSMS_15-590M		08/18/2020	MORGAN STANLEY & CO. INC.		603,283	603,000	564,182	571,122	.0	3,014	.0	3,014	.0	574,136	.0	29,147	29,147	16,804	10/10/2035	1FM
36251P-AF-1	GSMS_16-GS3		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	2,800	233	.0	(233)	.0	(233)	.0	.0	.0	.0	.0	330	10/10/2049	1FE
36252A-AB-2	GSMS_15GS1		08/18/2020	DIRECT		3,424,000	3,200,000	3,231,812	3,218,073	.0	(2,494)	.0	(2,494)	.0	3,215,579	.0	208,421	208,421	79,887	11/10/2048	1FM
36260J-AC-1	GSMS_19-GC39		08/18/2020	DIRECT		3,372,773	3,000,000	3,029,922	3,027,989	.0	(2,121)	.0	(2,121)	.0	3,025,867	.0	346,906	346,906	71,376	05/10/2052	1FE
36262D-AA-6	GSMS_20-PJ2		09/01/2020	MBS PAYDOWN		196,969	196,969	201,524	.0	.0	(452)	.0	(452)	.0	196,969	.0	.0	.0	3,464	07/25/2050	1FE
36269X-AA-0	GSMP5_06-PP2 1AF1 144A		09/25/2020	MBS PAYDOWN		67,199	58,877	51,331	66,941	.0	257	.0	257	.0	67,199	.0	.0	.0	376	05/25/2036	1FM
383909-AE-8	WR GRACE & CO (CONNECTICUT DIVISIO		07/12/2020	CORPORATE ACTION		1,712,996	1,625,000	1,671,875	1,638,788	.0	84,161	.0	84,161	.0	1,722,950	.0	(9,954)	(9,954)	65,006	10/01/2021	3FE
39121J-AG-5	GREAT RIVER ENERGY 144A		07/01/2020	SINKING FUND REDEMPTION		181,900	181,900	242,040	182,255	.0	(355)	.0	(355)	.0	181,900	.0	.0	.0	13,157	07/01/2038	1FE
39539G-AB-8	GPMF_06-OH1 A2		09/25/2020	MBS PAYDOWN		1,807	1,807	1,111	.0	.0	144	.0	144	.0	1,807	.0	.0	.0	13	02/25/2037	1FM
39813#-AA-9	GRIDFLEX GENERATION LLC		09/30/2020	SINKING FUND REDEMPTION		109,098	109,098	109,098	109,098	.0	.0	.0	.0	.0	109,098	.0	.0	.0	4,263	12/31/2030	2PL
40462#-AA-1	HA FEDERAL FUNDING II TRUST		08/01/2020	SINKING FUND REDEMPTION		387,817	387,817	387,817	387,817	.0	.0	.0	.0	.0	387,817	.0	.0	.0	13,302	08/01/2035	1FE
44107T-AT-3	HOST HOTELS & RESORTS LP		08/20/2020	CORPORATE ACTION		444,050	415,000	425,313	418,414	.0	(703)	.0	(703)	.0	417,711	.0	26,339	26,339	19,110	03/01/2023	2FE
45254N-HS-9	IMM_04-4 1A1		09/25/2020	MBS PAYDOWN		2,126	2,126	2,126	2,126	.0	.0	.0	.0	.0	2,126	.0	.0	.0	22	09/25/2034	1FM
45660L-SP-5	RAST_05-ABCB A1		09/25/2020	MBS PAYDOWN		10,027	12,929	7,705	9,852	.0	165	.0	165	.0	10,027	.0	.0	.0	123	07/25/2035	1FM
45660N-D2-8	RAST_04-A2 2A1		07/25/2020	MBS PAYDOWN		103	103	103	103	.0	.0	.0	.0	.0	103	.0	.0	.0	1	05/25/2034	1FM
45660N-UJ-7	RAST_03-A11 A2		09/25/2020	MBS PAYDOWN		4,822	4,822	4,817	4,823	.0	(1)	.0	(1)	.0	4,822	.0	.0	.0	45	11/25/2033	1FM
45661K-AU-4	INDX_06-AR11 5A1		09/01/2020	MBS PAYDOWN		2,941	3,857	3,870	2,788	.0	154	.0	154	.0	2,941	.0	.0	.0	107	06/25/2036	1FM
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		06/27/2020	SINKING FUND REDEMPTION		9,250	9,250	9,158	9,250	.0	.0	.0	.0	.0	9,250	.0	.0	.0	310	06/08/2025	3PL
46185H-AA-0	IHSFR_18-SFR2		09/17/2020	MBS PAYDOWN		11,615	11,615	10,930	.0	.0	3,770	.0	3,770	.0	11,615	.0	.0	.0	51	06/17/2037	1FE
46185J-AA-6	IHSFR_18-SFR1		09/17/2020	MBS PAYDOWN		9,130	9,130	8,530	.0	.0	201	.0	201	.0	9,130	.0	.0	.0	32	03/17/2037	1FE
46448*-AD-5	ALTEON HEALTH - TL		07/14/2020	SINKING FUND REDEMPTION		114,833	114,833	112,112	114,734	.0	99	.0	99	.0	114,833	.0	.0	.0	4,641	09/01/2023	3PL
46590K-AD-6	JPMCC_15-JP1		08/18/2020	DIRECT		5,528,906	5,000,000	5,049,960	5,027,733	.0	(3,966)	.0	(3,966)	.0	5,023,767	.0	505,139	505,139	131,291	01/15/2049	1FM
46591H-AA-8	CHASE_19-CL1		09/25/2020	MBS PAYDOWN		197,761	197,761	197,761	197,761	.0	.0	.0	.0	.0	197,761	.0	.0	.0	3,207	04/25/2047	1FE
46591L-AC-5	JPMIT_19-INV3		09/01/2020	MBS PAYDOWN		277,304	277,304	282,374	282,942	.0	(5,638)	.0	(5,638)	.0	277,304	.0	.0	.0	6,457	05/25/2050	1FE
46591T-AC-8	JPMIT_20-2		09/01/2020	MBS PAYDOWN		359,756	359,756	368,244	.0	.0	(832)	.0	(832)	.0	359,756	.0	.0	.0	6,421	07/25/2050	1FE
466247-K7-7	JPMIT_06-A2 5A1		08/18/2020	VARIOUS		18,616	18,616	14,097	13,326	.0	966	.0	966	.0	14,292	.0	4,324	4,324	561	11/25/2033	1FM
46625H-SH-2	JPMORGAN CHASE & CO		07/22/2020	MATURITY		1,500,000	1,500,000	1,513,785	1,501,014	.0	(1,014)	.0	(1,014)	.0	1,500,000	.0	.0	.0	66,000	07/22/2020	1FE
46629B-AB-5	JPMAC_06-CW2 AF2		09/01/2020	MBS PAYDOWN		26,836	26,836	26,836	26,422	.0	415	.0	415	.0	26,836	.0	.0	.0	448	08/25/2036	1FM
46629Q-AD-8	JPMAC_06-CH2 AF3		09/01/2020	MBS PAYDOWN		227,103	227,103	227,101	222,671	.0	4,432	.0	4,432	.0	227,103	.0	.0	.0	4,916	10/25/2036	1FM
46639E-AE-1	JPMCC_12-LC9		08/19/2020	DIRECT		2,457,967	2,385,471	2,464,304	2,407,440	.0	(5,954)	.0	(5,954)	.0	2,401,486	.0	56,481	56,481	48,929	12/15/2047	1FM
46648H-AZ-6	JPMIT_17-2		09/01/2020	MBS PAYDOWN		1,222	1,222	1,218	.0	.0	.0	.0	.0	1,222	.0	.0	.0	30	05/25/2047	1FM	
46650T-AC-6	JPMIT_19-2		09/01/2020	MBS PAYDOWN		144,234	144,234	146,037	144,624	.0	(390)	.0	(390)	.0	144,234	.0	.0	.0	3,717	08/25/2049	1FM
46651A-AT-9	JPMIT_19-LTV2		09/01/2020	MBS PAYDOWN		191,457	191,457	195,765	191,780	.0	(323)	.0	(323)	.0	191,457	.0	.0	.0	5,032	12/25/2049	1FM
46651B-BB-7	JPMIT_19-LTV2		09/01/2020	MBS PAYDOWN		2,245	2,245	2,424	.0	.0	(8)	.0	(8)	.0	2,245	.0	.0	.0	71	12/25/2049	1FM
46651B-AC-4	JPMIT_19-6		09/01/2020	MBS PAYDOWN		935,131	935,131	949,742	936,101	.0	(970)	.0	(970)	.0	935,131	.0	.0	.0	20,980	12/25/2049	1FM
48128Y-AW-1	JPMCC_19-COR4		08/19/2020	DIRECT		5,918,164	5,000,000	5,282,617	5,263,377	.0	(17,327)	.0	(17,327)	.0	5,246,051	.0	672,114	672,114	145,495	03/10/2052	1FE
48253Q-AG-0	KIND_20-AIP		07/15/2020	MBS PAYDOWN		39,398	39,398	37,527	.0	.0	91	.0	91	.0	39,398	.0	.0	.0	172	03/15/2037	1FE
491674-BE-6	KENTUCKY UTILITIES CO		08/03/2020	CORPORATE ACTION		1,000,000	1,000,000	957,200	995,535	.0	3,116	.0	3,116	.0	998,651	.0	1,349	1,349	24,375	11/01/2030	1FE
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		09/30/2020	SINKING FUND REDEMPTION		7,871	7,871	7,334	7,753	.0	118	.0	118	.0	7,871	.0	.0	.0	339	03/30/2021	2FE
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		09/30/2020	VARIOUS		76,000	76,000	76,000	76,000	.0	.0	.0	.0	.0	76,000	.0	.0	.0	2,822	03/31/2024	3FE
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		09/30/2020	SINKING FUND REDEMPTION		7,500	7,500	7,350	7,465	.0	35	.0	35	.0	7,500	.0	.0	.0	620	03/07/2022	5FE
52520N-AG-6	LMT_06-6 2A2		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	289	(78)	.0	78	.0	78	.0	.0	.0	.0	.0	242	10/25/2036	5G1

STATEMENT AS OF SEPTEMBER 30, 2020 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
52521F-AE-7	LMT_07-1 2A2		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.787	(.19)	.0	.19	.0	.19	.0	.0	.0	.0	.0	.643	02/25/2037	5G1
52521J-AP-4	LMT_07-3 1A5		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.0	.1	.0	(.1)	.0	(.1)	.0	.0	.0	.0	.0	.6	03/25/2037	5G1
53688T-AA-2	LFRF-2015-1		07/30/2020	MBS PAYDOWN		133,022	133,022	133,022	133,022	.0	.0	.0	.0	.0	133,022	.0	.0	.0	3,828	10/30/2027	1PL
				SINKING FUND REDEMPTION																	
56540F-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL		07/05/2020			43,738	43,738	43,738	43,738	.0	.0	.0	.0	.0	43,738	.0	.0	.0	1,994	09/30/2025	2PL
576434-2J-2	MALT_06-2 2A2		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	.39	(.9)	.0	.9	.0	.9	.0	.0	.0	.0	.0	.45	03/25/2036	6FE
576434-F5-8	MALT_05-1 30X1		09/01/2020	INTEREST ONLY PAYMENT		.0	.0	15,853	1,153	.0	(1,153)	.0	(1,153)	.0	.0	.0	.0	3,060	02/25/2035	5G1	
59020U-BU-8	MLCC_04-B A1		09/25/2020	MBS PAYDOWN		6,606	6,606	6,606	6,606	.0	.0	.0	.0	.0	6,606	.0	.0	.0	.61	05/25/2029	1FM
59020U-GF-6	MLCC_04-D A1		09/25/2020	MBS PAYDOWN		555	555	555	555	.0	.0	.0	.0	.0	555	.0	.0	.0	.6	09/25/2029	1FM
				SINKING FUND REDEMPTION																	
59100H-AG-2	META SPECIAL AEROSPACE LLC		09/14/2020			21,875	21,875	21,766	21,827	.0	.48	.0	.48	.0	21,875	.0	.0	.0	.905	11/16/2022	2PL
59620-AB-1	MIDAMERICAN ENERGY COMPANY		08/14/2020	DIRECT		768,180	500,000	504,603	503,230	.0	(114)	.0	(114)	.0	503,116	.0	265,064	265,064	21,375	12/30/2031	1FE
59620-AE-5	MIDAMERICAN ENERGY MTN		08/14/2020	DIRECT		888,594	600,000	581,645	586,006	.0	344	.0	344	.0	586,350	.0	302,244	302,244	27,504	11/01/2035	1FE
61690A-AB-0	MSBAM_15-C27		08/19/2020	DIRECT		4,249,844	4,000,000	4,119,807	4,051,692	.0	(11,287)	.0	(11,287)	.0	4,040,405	.0	209,439	209,439	102,758	12/15/2047	1FM
61691T-AL-6	MSC_19-AGLN		08/15/2020	MBS PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	.0	.0	183,451	03/15/2034	1Z
				CITIGROUP GLOBAL MARKETS																	
61691X-AL-7	MSC_19-PLND		08/26/2020	INC		2,210,156	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	(289,844)	(289,844)	46,448	05/15/2036	1Z
617446-7P-8	MORGAN STANLEY		07/24/2020	MATURITY		1,250,000	1,250,000	1,289,813	1,253,044	.0	(3,044)	.0	(3,044)	.0	1,250,000	.0	.0	.0	68,750	07/24/2020	2FE
61765L-AU-4	MSBAM_15-C24		08/18/2020	DIRECT		3,000,270	2,800,000	2,886,047	2,814,007	.0	(13,348)	.0	(13,348)	.0	2,800,659	.0	199,611	199,611	72,494	05/15/2048	1FM
61768F-AL-4	MSC_18-BOP		07/15/2020	MBS PAYDOWN		73,133	73,133	73,133	73,133	.0	.0	.0	.0	.0	73,133	.0	.0	.0	1,144	08/15/2033	1FM
61915R-BC-9	MHL_05-AR1 1A2		09/25/2020	MBS PAYDOWN		7,713	7,343	6,856	7,191	.0	.857	.0	.857	.0	7,713	.0	.0	.0	.78	11/25/2035	1FM
62886E-AS-7	NCR CORP		09/21/2020	CORPORATE ACTION		1,531,875	1,500,000	1,593,750	1,527,464	.0	22,813	.0	22,813	.0	1,550,277	.0	(18,402)	(18,402)	72,781	12/15/2023	4FE
64072T-AC-9	CSC HOLDINGS LLC		08/18/2020	CORPORATE ACTION		1,058,218	1,015,000	1,015,000	1,015,000	.0	43,218	.0	43,218	.0	1,058,218	.0	.0	.0	73,408	10/15/2025	3FE
655844-CE-6	NORFOLK SOUTHERN CORPORATION		07/17/2020	DIRECT		1,030,701	940,000	936,625	936,672	.0	166	.0	166	.0	936,838	.0	93,863	93,863	17,112	11/01/2029	2FE
666807-BL-5	NORTHROP GRUMMAN CORP		07/17/2020	DIRECT		2,510,375	2,500,000	2,499,625	2,499,900	.0	.70	.0	.70	.0	2,499,970	.0	10,405	10,405	39,867	10/15/2020	2FE
67098A-AC-3	OBX_19-INV1		09/01/2020	MBS PAYDOWN		480,274	480,274	481,502	481,502	.0	(1,229)	.0	(1,229)	.0	480,274	.0	.0	.0	14,157	11/25/2048	1FE
674599-CN-3	OCCIDENTAL PETROLEUM CORP		07/17/2020	DIRECT		1,111,875	1,500,000	1,489,080	1,489,450	.0	110	.0	110	.0	1,489,559	.0	(377,684)	(377,684)	53,550	03/15/2048	3FE
677415-CF-6	OHIO POWER COMPANY		08/14/2020	DIRECT		2,391,288	1,700,000	1,752,122	1,737,899	.0	(1,197)	.0	(1,197)	.0	1,736,702	.0	654,586	654,586	113,135	02/15/2033	1FE
68383N-CE-1	OPMAC_05-4 1A2		09/25/2020	MBS PAYDOWN		5,614	5,614	5,614	5,614	.0	.0	.0	.0	.0	5,614	.0	.0	.0	.62	11/25/2035	1FM
68383N-CZ-4	OPMAC_05-5		09/25/2020	MBS PAYDOWN		49,605	49,605	48,179	49,520	.0	.85	.0	.85	.0	49,605	.0	.0	.0	.517	12/25/2035	1FM
68402B-AC-0	COMLT_07-3 2A2		09/25/2020	MBS PAYDOWN		244,776	244,776	244,776	241,535	.0	3,242	.0	3,242	.0	244,776	.0	.0	.0	2,163	05/25/2037	1FM
693684-AA-0	PSMC_20-1		09/01/2020	MBS PAYDOWN		495,718	495,718	506,795	.0	.0	(1,559)	.0	(1,559)	.0	495,718	.0	.0	.0	10,188	01/25/2050	1FE
				SINKING FUND REDEMPTION																	
704668-AA-6	PEACH STATE LABS		06/30/2020			7,310	7,310	7,310	7,310	.0	.0	.0	.0	.0	7,310	.0	.0	.0	.300	06/30/2021	3FE
723528-AA-9	P10 PICO HOLDCO ISSUER LLC		08/31/2020	VARIOUS		57,392	57,392	57,392	57,392	.0	.0	.0	.0	.0	57,392	.0	.0	.0	2,824	08/31/2041	2PL
73316P-DS-6	POHE_05-3 M1		09/01/2020	MBS PAYDOWN		64,229	64,229	64,227	64,234	.0	(4)	.0	(4)	.0	64,229	.0	.0	.0	1,697	07/25/2035	1FM
74166Y-AA-8	PROSE_19-1A		07/30/2020	MBS PAYDOWN		3,758	3,758	3,758	3,758	.0	.0	.0	.0	.0	3,758	.0	.0	.0	126	07/30/2049	2FE
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC		08/14/2020	DIRECT		807,252	690,000	687,254	687,404	.0	148	.0	148	.0	687,552	.0	119,700	119,700	19,360	05/15/2029	1FE
74922R-AH-3	RALI_06-QS18 2A1		09/25/2020	MBS PAYDOWN		18,058	21,491	14,895	17,905	.0	153	.0	153	.0	18,058	.0	.0	.0	189	01/25/2037	1FM
74922R-AA-3	RXR REALTY LLC		07/17/2020	CORPORATE ACTION		3,500,000	3,500,000	3,572,688	3,523,183	.0	(15,405)	.0	(15,405)	.0	3,507,778	.0	(7,778)	(7,778)	150,150	10/01/2020	2Z
751151-AV-3	RALI_06-QS12 2A16		09/25/2020	INTEREST ONLY PAYMENT		.0	.0	5,482	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	8,616	09/25/2036	5FE
751155-AN-2	RALI_06-QS10 A13		09/25/2020	MBS PAYDOWN		12,230	14,210	10,896	12,118	.0	112	.0	112	.0	12,230	.0	.0	.0	121	09/25/2036	1FM
75116C-AA-4	RALI_07-QS6 A1		09/25/2020	MBS PAYDOWN		27,712	31,691	23,533	27,494	.0	218	.0	218	.0	27,712	.0	.0	.0	258	05/25/2037	1FM
				SINKING FUND REDEMPTION																	
759748-AA-0	RENEWABLE POWER GENERATION LLC		09/30/2020			125,077	125,077	125,077	125,077	.0	.0	.0	.0	.0	125,077	.0	.0	.0	2,570	03/31/2035	2PL
759950-GB-8	RAMC_05-4 M1		09/01/2020	MBS PAYDOWN		.0	46,136	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,159	02/25/2036	1FM
760985-FC-0	RAMP_01-RS3 A11		09/25/2020	MBS PAYDOWN		14,577	14,577	14,577	14,567	.0	.9	.0	.9	.0	14,577	.0	.0	.0	139	10/25/2031	1FM
76110H-CB-3	RALI_03-QS9 A2		09/25/2020	MBS PAYDOWN		.0	.179	.167	(.325)	.0	.325	.0	.325	.0	.0	.0	.0	.0	.0	12/31/2049	1FM
761118-CX-4	RALI_05-QS10 3A1		09/25/2020	MBS PAYDOWN		17,517	15,430	11,710	17,311	.0	205	.0	205	.0	17,517	.0	.0	.0	144	08/25/2035	1FM
761118-QM-3	RALI_05-Q05 A1		09/01/2020	MBS PAYDOWN		21,182	27,148	27,237	20,399	.0	783	.0	783	.0	21,182	.0	.0	.0	509	01/25/2046	1FM
761118-VY-1	RALI_06-Q02 A1		09/25/2020	MBS PAYDOWN		9,357	9,357	9,020	9,194	.0	163	.0	163	.0	9,357	.0	.0	.0	84	03/25/2046	1FM
78423X-AB-8	SH130 CONCESSION CO LLC		09/27/2020	VARIOUS		26,986	26,986	26,986	26,986	.0	.0	.0	.0	.0	26,986	.0	.0	.0	724	06/30/2022	2FE
78445X-AA-4	SLMA_10-1		09/25/2020	MBS PAYDOWN		540	540	540	541	.0	(1)	.0	(1)	.0	540	.0	.0	.0	5	03/25/2025	4FE
79548K-YS-2	SBM_79-7H2 B3		07/01/2020	MBS PAYDOWN																	

STATEMENT AS OF SEPTEMBER 30, 2020 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	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81748K-AA-0	SEMT_20-2		09/01/2020	MBS PAYDOWN		122,535	122,535	125,560	.0	.0	(439)	.0	(439)	.0	122,535	.0	.0	.0	2,230	03/25/2050	1FE
82967N-AU-2	SIRIUS XM RADIO INC		07/09/2020	CORPORATE ACTION		2,567,200	2,500,000	2,500,000	2,500,000	.0	67,200	.0	67,200	.0	2,567,200	.0	.0	.0	98,542	04/15/2025	3FE
83611M-BV-9	SVHE_04-WMC1		09/25/2020	MBS PAYDOWN		79,481	79,481	77,097	79,320	.0	162	.0	162	.0	79,481	.0	.0	.0	891	01/25/2035	1FM
83612C-AD-1	SVHE_06-PTS 2A3		09/25/2020	MBS PAYDOWN		248,950	248,950	248,950	234,101	.0	14,849	.0	14,849	.0	248,950	.0	.0	.0	1,743	07/25/2036	1FM
83612H-AC-2	SVHE_06-3 A3		09/25/2020	MBS PAYDOWN		373,996	373,996	373,996	368,903	.0	5,093	.0	5,093	.0	373,996	.0	.0	.0	1,105	11/25/2036	1FM
85258P-AB-0	ST JOSEPHS HSP & MED CTR		08/04/2020	JEFFERIES & CO		1,846,856	1,760,000	1,793,017	1,787,906	.0	(1,539)	.0	(1,539)	.0	1,786,367	.0	60,489	60,489	88,522	07/01/2027	2FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		09/30/2020	SINKING FUND REDEMPTION		101,844	101,844	101,844	101,844	.0	.0	.0	.0	.0	101,844	.0	.0	.0	2,918	06/30/2047	2PL
860838-AA-5	STIM STAR IV LLC		07/31/2020	SINKING FUND REDEMPTION		76,662	76,662	76,662	76,662	.0	.0	.0	.0	.0	76,662	.0	.0	.0	2,773	04/30/2023	2PL
86202*-AD-7	STONEHENGE CAPITAL FUND NORTH CARO		07/01/2020	PRIOR YEAR INCOME		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	844	10/15/2020	1
86358H-SS-9	SAMI_03-C1 IF1		09/25/2020	MBS PAYDOWN		1,260	1,260	1,258	1,260	.0	(1)	.0	(1)	.0	1,260	.0	.0	.0	11	07/25/2032	1FM
86359D-MZ-7	LXS_05-2 244		09/01/2020	MBS PAYDOWN		1,209	1,209	1,148	1,194	.0	.14	.0	.14	.0	1,209	.0	.0	.0	38	08/25/2035	1FM
86359D-US-4	LXS_05-5N 3A1B		09/01/2020	VARIOUS		54,906	55,110	54,628	54,293	.0	614	.0	614	.0	54,906	.0	.0	.0	1,033	11/25/2035	1FM
871829-BG-1	SYSCO CORPORATION		07/17/2020	DIRECT		720,673	662,000	658,558	659,644	.0	359	.0	359	.0	660,003	.0	60,670	60,670	19,976	03/15/2025	2FE
87264A-AJ-4	T-MOBILE USA INC		07/06/2020	CORPORATE ACTION		2,043,340	2,000,000	2,075,000	2,023,103	.0	37,923	.0	37,923	.0	2,061,026	.0	(17,686)	(17,686)	146,753	01/15/2024	3FE
87342R-AE-4	BELL_18-1A		08/25/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	93	11/25/2048	2FE
87612B-AY-8	TARGA RESOURCES PARTNERS LP		09/15/2020	CORPORATE ACTION		630,466	620,000	620,575	620,188	.0	10,395	.0	10,395	.0	630,583	.0	(117)	(117)	41,850	03/15/2024	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A		09/30/2020	SINKING FUND REDEMPTION		231,507	231,507	231,507	231,506	.0	.1	.0	.1	.0	231,507	.0	.0	.0	10,624	03/30/2024	2FE
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		09/30/2020	SINKING FUND REDEMPTION		100,003	100,003	99,323	99,489	.0	514	.0	514	.0	100,003	.0	.0	.0	3,063	03/30/2023	2FE
89307#-AA-7	TRANS BAY CABLE LLC		09/30/2020	VARIOUS		113,575	113,575	113,575	113,575	.0	.0	.0	.0	.0	113,575	.0	.0	.0	3,120	06/30/2047	1PL
90214G-AA-5	2014 ESA PROJECT COMPANY INC		09/30/2020	VARIOUS		20,594	20,594	20,594	20,594	.0	.0	.0	.0	.0	20,594	.0	.0	.0	952	03/30/2030	2PL
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		08/10/2020	CORPORATE ACTION		322,156	290,000	290,000	290,000	.0	32,156	.0	32,156	.0	322,156	.0	.0	.0	12,305	12/15/2026	3FE
91136E-AJ-4	UNITED RENTALS (NORTH AMERICA) INC		09/30/2020	SINKING FUND REDEMPTION		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	145	10/04/2025	2FE
91834P-AE-5	VMC_19-FL3		07/15/2020	MBS PAYDOWN		208	208	208	208	.0	.0	.0	.0	.0	208	.0	.0	.0	3	09/15/2036	1FE
91834P-AG-0	VMC_19-FL3		08/19/2020	VARIOUS		1,749,617	1,832,055	1,832,055	1,832,055	.0	.0	.0	.0	.0	1,832,055	.0	(82,438)	(82,438)	36,881	09/15/2036	1FE
92535V-AA-0	VBTOV_16-2A		09/15/2020	MBS PAYDOWN		1,799,404	1,799,404	1,799,340	1,799,239	.0	165	.0	165	.0	1,799,404	.0	.0	.0	77,231	10/15/2046	2FE
92535V-AB-8	VBTOV_16-2A		09/15/2020	MBS PAYDOWN		300,000	300,000	299,991	299,620	.0	380	.0	380	.0	300,000	.0	.0	.0	17,151	10/15/2046	2FE
929227-5C-6	WAMU_03-S4 11A10		09/25/2020	MBS PAYDOWN		17,117	17,117	13,234	16,272	.0	845	.0	845	.0	17,117	.0	.0	.0	1,869	06/25/2033	1FM
92922F-2K-3	WAMU_05-AR11 A1B3		09/25/2020	MBS PAYDOWN		5,627	5,627	5,627	5,627	.0	.0	.0	.0	.0	5,627	.0	.0	.0	64	08/25/2045	1FM
92922F-2N-7	WAMU_05-A11		09/25/2020	MBS PAYDOWN		101,921	101,921	97,589	101,573	.0	349	.0	349	.0	101,921	.0	.0	.0	1,300	08/25/2045	1FM
92922F-4S-4	WAMU_05-AR13 A1B3		09/25/2020	MBS PAYDOWN		33,407	33,407	33,407	33,176	.0	231	.0	231	.0	33,407	.0	.0	.0	359	10/25/2045	1FM
92922F-7T-9	WAMU_05-AR17 A1B3		09/25/2020	MBS PAYDOWN		18,346	18,346	18,346	18,146	.0	200	.0	200	.0	18,346	.0	.0	.0	195	12/25/2045	1FM
92922F-GZ-5	WAMU_03-S11 344		09/25/2020	MBS PAYDOWN		24,628	24,628	21,704	21,650	.0	2,978	.0	2,978	.0	24,628	.0	.0	.0	3,588	11/25/2033	1FM
92922F-S2-5	WAMU_05-AR8 21B3		09/25/2020	MBS PAYDOWN		2,468	2,468	2,468	2,468	.0	.0	.0	.0	.0	2,468	.0	.0	.0	26	07/25/2045	1FM
92922F-U5-5	WAMU_05-AR9 A1B		09/25/2020	MBS PAYDOWN		6,847	6,847	6,847	6,847	.0	.0	.0	.0	.0	6,847	.0	.0	.0	76	07/25/2045	1FM
92922F-WU-8	WAMU_04-AR10 A1B		09/25/2020	MBS PAYDOWN		9,425	9,425	9,425	9,425	.0	.0	.0	.0	.0	9,425	.0	.0	.0	109	07/25/2044	1FM
92922F-XM-5	WAMU_04-CB3 2A		09/01/2020	MBS PAYDOWN		15,838	15,838	16,489	15,890	.0	(52)	.0	(52)	.0	15,838	.0	.0	.0	701	10/25/2034	1FM
92925C-BH-4	WAMU_05-A19		09/25/2020	MBS PAYDOWN		40,698	40,698	39,121	40,570	.0	127	.0	127	.0	40,698	.0	.0	.0	515	12/25/2045	1FM
92925C-BJ-0	WAMU_05-AR19		09/25/2020	MBS PAYDOWN		56,160	56,160	53,703	55,947	.0	213	.0	213	.0	56,160	.0	.0	.0	635	12/25/2045	1FM
92925D-AA-8	WAMU_06-AR17 1A		09/01/2020	MBS PAYDOWN		16,683	16,580	16,593	16,472	.0	211	.0	211	.0	16,683	.0	.0	.0	284	12/25/2044	1FM
92926S-AC-0	WMHE_07-HE2 2A2		09/25/2020	MBS PAYDOWN		51,571	51,571	51,571	51,129	.0	442	.0	442	.0	51,571	.0	.0	.0	732	05/25/2037	1FM
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		07/31/2020	SINKING FUND REDEMPTION		101,924	101,924	101,924	101,924	.0	.0	.0	.0	.0	101,924	.0	.0	.0	4,694	01/31/2028	1
933638-AA-6	WAMU_06-AR19 1A		09/01/2020	MBS PAYDOWN		9,354	9,124	9,124	9,067	.0	210	.0	210	.0	9,354	.0	.0	.0	184	01/25/2047	1FM
93363C-AD-1	WAMU_06-AR7 3A1B		09/01/2020	MBS PAYDOWN		14,125	12,148	12,110	13,562	.0	564	.0	564	.0	14,125	.0	.0	.0	186	07/25/2046	1FM
93363Q-AA-6	WAMU_06-AR15 1A		09/01/2020	MBS PAYDOWN		18,743	19,312	19,312	18,474	.0	269	.0	269	.0	18,743	.0	.0	.0	336	11/25/2046	1FM
93364B-AA-8	WAMU_07-0A5 1A		09/01/2020	MBS PAYDOWN		13,413	13,413	13,413	13,208	.0	205	.0	205	.0	13,413	.0	.0	.0	221	06/25/2047	1FM
93934F-AA-0	WMALT_05-5 CB1		09/25/2020	MBS PAYDOWN		2,779	2,863	2,803	2,719	.0	35	.0	35	.0	2,779	.0	.0	.0	26	08/25/2035	1FM
93934F-BD-3	WMALT_05-7 1A2		09/25/2020	MBS PAYDOWN		24,919	26,436	22,361	24,485	.0	435	.0	435	.0	24,919	.0	.0	.0	240	10/25/2035	1FM
93934F-CF-7	WMALT_05-8 1A2		09/01/2020	MBS PAYDOWN		39,158	41,747	37,417	38,955	.0	202	.0	202	.0	39,158	.0	.0	.0	1,436	10/25/2035	1FM
93934F-GJ-5	WMALT_05-10 3CB1		09/01/2020	MBS PAYDOWN		8,868	9,455	6,518	8,715	.0	153	.0	153	.0	8,868	.0	.0	.0	394	11/25/2035	1FM
93934F-GN-6	WMALT_05-10 4CB3		09/25/2020	MBS PAYDOWN		18,835	20,175	13,382	18,502	.0	333	.0	333	.0	18,835	.0	.0	.0	197	12/25/2035	1FM
93934F-HD-7	WMALT_05-AR1 1A1B		09/25/2020	MBS PAYDOWN		6,572	10,388	1,388	5,597	.0	974	.0</									

STATEMENT AS OF SEPTEMBER 30, 2020 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
93934F-KW-1	WMALT 06-1 3A9		09/25/2020	MBS PAYDOWN		4,181	4,444	4,222	4,040	0	141	0	141	0	4,181	0	0	0	490	03/25/2036	1FM
93934F-PN-6	WAMJ 06-AR4 1A1A		09/01/2020	MBS PAYDOWN		33,223	33,223	33,239	33,178	0	45	0	45	0	33,223	0	0	0	637	05/25/2046	1FM
93934N-AA-3	WMALT 06-5 1A1		09/25/2020	MBS PAYDOWN		7,337	10,276	5,902	7,337	0	185	0	185	0	7,521	0	0	0	102	08/25/2036	1FM
				SINKING FUND REDEMPTION																	
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC		09/27/2020			7,250	7,250	7,176	7,247	0	3	0	3	0	7,250	0	0	0	370	07/17/2023	4PL
9497EY-AB-1	WFHET 07-1 A2		09/25/2020	MBS PAYDOWN		658,977	658,977	658,977	643,442	0	15,535	0	15,535	0	658,977	0	0	0	1,623	03/25/2047	1FM
949831-AA-9	WFMS 19-3		09/01/2020	MBS PAYDOWN		222,311	222,311	225,438	222,872	0	(561)	0	(561)	0	222,311	0	0	0	4,990	07/25/2049	1FM
94984T-AP-4	WFALT 07-PA1 AWIO		09/01/2020	INTEREST ONLY PAYMENT		0	0	11,006	1,035	0	(1,035)	0	(1,035)	0	0	0	0	0	2,407	03/25/2037	5FE
94985J-CD-0	WFMS 07-7 APO		09/30/2020	VARIOUS		8,711	9,366	5,550	8,038	0	672	0	672	0	8,711	0	0	0	0	06/25/2037	1FM
94989W-AR-8	WFCM 15-C31		08/19/2020	DIRECT		3,233,672	3,000,000	3,182,695	3,112,286	0	(15,181)	0	(15,181)	0	3,097,105	0	136,567	136,567	74,252	11/15/2048	1FM
94989W-AT-4	WFCM 15-C31		08/19/2020	DIRECT		2,874,551	2,700,000	2,780,973	2,735,811	0	(7,439)	0	(7,439)	0	2,728,372	0	146,179	146,179	67,997	11/15/2048	1FM
94989W-AY-9	WFCM 16-C32		08/19/2020	DIRECT		2,411,191	2,250,000	2,272,446	2,262,746	0	(1,899)	0	(1,899)	0	2,260,847	0	150,345	150,345	53,528	01/15/2059	1FM
95000C-AZ-6	WFCMT 16-NXSS		08/19/2020	DIRECT		3,234,492	3,000,000	3,029,907	3,016,697	0	(2,981)	0	(2,981)	0	3,013,716	0	220,776	220,776	73,017	01/15/2059	1FM
95000L-AY-9	WFCMT 16-C33		08/19/2020	DIRECT		794,473	750,000	757,464	754,331	0	(718)	0	(718)	0	753,613	0	40,860	40,860	17,128	03/17/2059	1FM
95001P-AL-7	WFCM 18-BX1		07/15/2020	MBS PAYDOWN		135,833	135,833	135,748	135,872	0	(38)	0	(38)	0	135,833	0	0	0	2,049	12/15/2036	1FM
95001W-BA-5	WFCM 19-C49		08/19/2020	DIRECT		3,409,219	3,000,000	3,029,931	3,027,104	0	(2,241)	0	(2,241)	0	3,024,863	0	384,355	384,355	81,467	03/15/2052	1FE
95001X-BA-3	WFCM 19-C50		08/19/2020	DIRECT		3,473,507	3,111,111	3,142,023	3,139,765	0	(2,545)	0	(2,545)	0	3,137,219	0	336,288	336,288	77,878	05/15/2052	1FE
95002G-AE-2	WFCM 20-SDAL		08/26/2020	BMO CAPITAL MARKETS		2,251,563	2,500,000	2,498,853	0	0	(811)	0	(811)	0	2,498,041	0	(246,479)	(246,479)	24,916	02/15/2037	1FE
95002K-AA-1	WFMS 20-1		09/01/2020	MBS PAYDOWN		100,957	100,957	102,155	0	0	(140)	0	(140)	0	100,957	0	0	0	1,534	12/25/2049	1FE
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		09/30/2020	VARIOUS		65,537	65,537	65,776	65,540	0	(3)	0	(3)	0	65,537	0	0	0	1,804	12/18/2034	1FE
				SINKING FUND REDEMPTION																	
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE		09/10/2020			15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	575	09/10/2045	1
98581*-AA-9	YELLOWSTONE ENERGY LTD		06/30/2020	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,456	12/31/2026	2
				SINKING FUND REDEMPTION																	
C7236#-AA-2	PET SUPERMARKET INC - TL		07/01/2020			12,848	12,848	12,686	12,823	0	25	0	25	0	12,848	0	0	0	715	07/05/2022	2PL
G2890*-AB-8	ED&F TREASURY MANAGEMENT LTD		09/15/2020	PRIVATE DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	46,607	05/26/2023	3
G2890*-AC-6	ED&F TREASURY MANAGEMENT LTD		09/15/2020	PRIVATE DIRECT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	98,751	05/26/2026	3
				SINKING FUND REDEMPTION																	
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2020			9,650	9,650	9,650	9,650	0	0	0	0	0	9,650	0	0	0	347	03/15/2027	1FE
136069-VX-6	CANADIAN IMPERIAL BANK OF COMMERCE	A	07/17/2020	DIRECT		3,011,550	3,000,000	2,997,570	2,999,369	0	460	0	460	0	2,999,829	0	11,721	11,721	50,050	10/05/2020	1FE
453258-AP-0	INCO LTD	A	07/17/2020	DIRECT		630,000	500,000	411,355	463,831	0	944	0	944	0	464,775	0	165,225	165,225	30,600	09/15/2032	2FE
65334H-AA-0	NEXEN INC.	A	08/19/2020	DIRECT		3,115,000	2,000,000	2,410,540	2,263,268	0	(9,505)	0	(9,505)	0	2,253,763	0	861,237	861,237	148,313	03/15/2032	1FE
				SINKING FUND REDEMPTION																	
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT	A	09/03/2020			113,441	113,441	113,441	113,441	0	0	0	0	0	113,441	0	0	0	6,137	03/03/2024	1
00774M-AM-7	AERCAP IRELAND CAPITAL DAC	D	07/17/2020	DIRECT		2,835,000	3,000,000	2,989,620	2,990,359	0	1,091	0	1,091	0	2,991,450	0	(156,450)	(156,450)	80,740	08/14/2024	2FE
				SINKING FUND REDEMPTION																	
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT	D	09/30/2020			20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	1,013	06/30/2035	2FE
05549V-AA-6	BDS 18-FL2	D	08/17/2020	MBS PAYDOWN		125,627	125,627	119,817	0	0	1,662	0	1,662	0	125,627	0	0	0	543	08/15/2035	1FE
06631P-9A-8	BARCLAYS BANK PLC	D	08/31/2020	RETURN OF CAPITAL		61,127	0	61,127	61,127	0	0	0	0	0	61,127	0	0	0	0	01/01/9999	3FE
09626U-AU-2	BLUEM 13-1A	D	07/20/2020	MBS PAYDOWN		4,527	4,527	4,527	4,527	0	0	0	0	0	4,527	0	0	0	99	01/20/2029	1FE
09626Y-AN-0	BLUEM 13-2A	D	07/22/2020	MBS PAYDOWN		9,165	9,165	9,165	9,165	0	0	0	0	0	9,165	0	0	0	195	10/22/2030	1FE
				SINKING FUND REDEMPTION																	
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD	D	09/29/2020			95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	4,171	09/29/2036	2
25243Y-AP-4	DIAGEO CAPITAL PLC	D	07/15/2020	MATURITY		4,200,000	4,200,000	4,494,168	4,220,617	0	(20,617)	0	(20,617)	0	4,200,000	0	0	0	202,776	07/15/2020	1FE
31572U-AE-6	FIBRIA OVERSEAS FINANCE LTD	D	09/15/2020	CORPORATE ACTION		426,580	385,000	382,313	383,653	0	198	0	198	0	383,850	0	42,730	42,730	17,012	05/12/2024	2FE
45605P-AM-0	BIND 16-1A	C	07/15/2020	MBS PAYDOWN		156,953	156,953	156,953	156,953	0	0	0	0	0	156,953	0	0	0	6,160	04/15/2026	2FE
88432A-AW-0	WINDR 13-2A	D	07/18/2020	MBS PAYDOWN		29,382	29,382	29,382	29,382	0	0	0	0	0	29,382	0	0	0	650	10/18/2030	1FE
92927K-B*-2	WABCO HOLDINGS INC	B	08/05/2020	CORPORATE ACTION		112,929	117,265	107,285	112,250	0	0	0	0	(4,965)	107,285	11,540	(5,896)	5,644	1,037	11/15/2023	2
				SINKING FUND REDEMPTION																	
B1N1AG-CD-5	EQUADOR MERCHANT VOUCHER RECEIV LT	D	08/15/2020			164,706	164,706	164,706	164,706	0	0	0	0	0	164,706	0	0	0	8,416	05/15/2024	4FE
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	09/30/2020	MATURITY		150,290	150,290	155,550	157,458	0	(7,168)	0	(7,168)	0	150,290	0	0	0	7,962	09/30/2020	1FE
66363#-AG-2	NORDIC AVIATION CAPITAL 29 DAC	D	08/14/2020	PRIVATE DIRECT		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	31,515	03/14/2024	4FE
66363#-AH-0	NORDIC AVIATION CAPITAL 29 DAC	D	08/14/2020	PRIVATE DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,817	03/14/2026	4FE
66363#-AL-1	NORDIC AVIATION CAPITAL 29 DAC	D	08/14/2020	PRIVATE DIRECT		28,000,000	28,000,000	28,000,000	28,000,000												

STATEMENT AS OF SEPTEMBER 30, 2020 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		
..P7003*-AA-3	LA BUFA WIND SAPI DE CV	D.....	09/30/2020	SINKING FUND REDEMPTION		13,595	13,595	13,595	13,595	0	0	0	0	0	13,595	0	0	0	617	09/30/2037	2PL.....		
..R6236*-AA-2	NORSPAN LNG VIII AS	D.....	09/30/2020	SINKING FUND REDEMPTION		4,833	4,833	4,833	4,833	0	0	0	0	0	4,833	0	0	0	225	03/30/2032	2PL.....		
..Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC	D.....	07/06/2020	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,808	12/31/2023	2FE.....		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						249,119,680	233,760,332	237,987,513	193,798,240	5,032	325,373	0	330,405	(4,965)	236,706,704	11,540	12,401,434	12,412,974	7,010,819	XXX	XXX		
..92915P-AH-8	INGIM_14-1A	D.....	07/18/2020	MBS PAYDOWN		8,965	8,965	8,965	8,965	0	0	0	0	0	8,965	0	0	0	182	04/18/2031	1FE.....		
..92915U-AA-2	VOYA CLO LTD VOYA_17-2A	D.....	07/15/2020	CORPORATE ACTION		2,300	2,300	2,300	2,300	0	0	0	0	0	2,300	0	0	0	45	06/07/2030	1FE.....		
..92917C-AE-2	INGIM_13-1A	D.....	07/15/2020	MBS PAYDOWN		7,849	7,849	7,849	7,849	0	0	0	0	0	7,849	0	0	0	173	10/15/2030	1FE.....		
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						19,114	19,114	19,114	19,114	0	0	0	0	0	19,114	0	0	0	0	400	XXX	XXX	
8399997. Total - Bonds - Part 4						317,327,241	298,510,865	306,051,005	250,881,924	5,032	582,846	0	587,878	(4,965)	303,520,096	11,540	13,795,600	13,807,140	9,253,226	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						317,327,241	298,510,865	306,051,005	250,881,924	5,032	582,846	0	587,878	(4,965)	303,520,096	11,540	13,795,600	13,807,140	9,253,226	XXX	XXX		
..18468P-3#-5	CLEARBRIDGE ENERGY MLP OPPOR FUND		07/22/2020	PRIOR YEAR INCOME	0.000	0	100,000.00	0	0	0	0	0	0	0	0	0	0	0	0	0	2FE.....		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	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	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..31340#-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		07/01/2020	DIRECT	6,190,000	619,000	619,000	619,000	619,000	0	0	0	0	0	619,000	0	0	0	18,587				
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						619,000	XXX	619,000	619,000	0	0	0	0	0	619,000	0	0	0	0	18,587	XXX	XXX	
9799997. Total - Common Stocks - Part 4						619,000	XXX	619,000	619,000	0	0	0	0	0	619,000	0	0	0	0	18,587	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	XXX
9799999. Total - Common Stocks						619,000	XXX	619,000	619,000	0	0	0	0	0	619,000	0	0	0	0	18,587	XXX	XXX	
9899999. Total - Preferred and Common Stocks						619,000	XXX	619,000	619,000	0	0	0	0	0	619,000	0	0	0	0	18,587	XXX	XXX	
9999999 - Totals						317,946,241	XXX	306,670,005	251,500,924	5,032	582,846	0	587,878	(4,965)	304,139,096	11,540	13,795,600	13,807,140	9,271,813	XXX	XXX		

EO5.13

STATEMENT AS OF SEPTEMBER 30, 2020 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 Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX		
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	10/27/2015	10/28/2020	1,000	1,270,000	100	287,401	0	0	585,847		585,847	43,032	0	(43,193)	0	0	0	0001		
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 22956.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	10/27/2015	10/28/2020	1,000	3,205,000	22956.57	625,296	0	0	1,286,418		1,286,418	85,641	0	(93,975)	0	0	0	0001		
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11K48MPD4Y2NCUIZ63	11/30/2015	11/30/2020	1,000	1,194,000	22381.35	270,680	0	0	549,002		549,002	37,005	0	(40,695)	0	0	0	0001		
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11K48MPD4Y2NCUIZ63	11/30/2015	11/30/2020	1,000	3,095,000	22381.35	608,168	0	0	1,240,131		1,240,131	75,328	0	(91,434)	0	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	21999.62	242,847	0	0	523,284		523,284	32,381	0	(36,505)	0	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	23319.6	550,525	0	0	1,287,193		1,287,193	66,416	0	(82,757)	0	0	0	0001		
OTC OPTION CALL BOUGHT, JUL21 HSI C @ 23504.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	07/27/2016	07/28/2021	1,000	3,965,000	23504.8	663,345	0	0	1,564,259		1,564,259	80,581	0	(99,645)	0	0	0	0001		
OTC OPTION CALL BOUGHT, JUL21 HSI C @ 22174.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	07/27/2016	07/28/2021	1,000	1,405,000	22174.34	276,645	0	0	629,868		629,868	33,631	0	(41,557)	0	0	0	0001		
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11K48MPD4Y2NCUIZ63	08/26/2016	08/30/2021	1,000	3,625,000	22821.34	609,725	0	0	1,403,111		1,403,111	90,520	0	(91,434)	0	0	0	0001		
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX11K48MPD4Y2NCUIZ63	08/26/2016	08/30/2021	1,000	1,280,000	22821.34	253,440	0	0	563,283		563,283	36,579	0	(38,006)	0	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	25036.83	1,157,800	0	0	2,739,328		2,739,328	216,783	0	(173,897)	0	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	23619.65	281,520	0	0	639,209		639,209	49,763	0	(42,283)	0	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. B4TYDEB6GKMZ0031MB27	10/27/2016	10/28/2021	1,000	5,750,000	24332.1	963,125	0	0	2,375,997		2,375,997	165,134	0	(144,649)	0	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. B4TYDEB6GKMZ0031MB27	10/27/2016	10/28/2021	1,000	1,605,000	22954.81	316,346	0	0	747,702		747,702	51,956	0	(47,511)	0	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. B4TYDEB6GKMZ0031MB27	11/25/2016	11/29/2021	1,000	5,050,000	22830.57	875,165	0	0	1,927,473		1,927,473	126,877	0	(131,216)	0	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. B4TYDEB6GKMZ0031MB27	11/25/2016	11/29/2021	1,000	1,285,000	22830.57	260,598	0	0	556,805		556,805	36,245	0	(39,072)	0	0	0	0001		
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 23060.02	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	12/27/2016	12/28/2021	1,000	6,130,000	23060.02	1,165,313	0	0	2,207,437		2,207,437	86,426	0	(174,997)	0	0	0	0001		
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 21754.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYJLN8C3868	12/27/2016	12/28/2021	1,000	2,715,000	21754.74	599,472	0	0	1,116,131		1,116,131	47,198	0	(90,024)	0	0	0	0001		

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STATEMENT AS OF SEPTEMBER 30, 2020 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, JAN21 HSI C @ 19195.83	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	01/27/2016	01/28/2021	1,000	2,775,000	JAN21 HSI C @ 19195.83	607,170	0	0	1,768,663		1,768,663	69,247	0	(91,209)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 20347.58	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	01/27/2016	01/28/2021	1,000	2,618,000	JAN21 HSI C @ 20347.58	494,017	0	0	1,514,758		1,514,758	51,190	0	(74,211)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 20258.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	02/26/2016	03/01/2021	1,000	2,722,000	MAR21 HSI C @ 20258.65	537,595	0	0	1,510,675		1,510,675	44,462	0	(80,659)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	02/26/2016	03/01/2021	1,000	1,283,000	MAR21 HSI C @ 19111.93	291,241	0	0	786,860		786,860	27,541	0	(43,697)	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. B4TYDEB6GKMZ0031MB27	03/24/2016	03/29/2021	1,000	3,905,000	MAR21 HSI C @ 21588.28	684,547	0	0	1,851,938		1,851,938	55,147	0	(102,641)	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. B4TYDEB6GKMZ0031MB27	03/24/2016	03/29/2021	1,000	1,860,000	MAR21 HSI C @ 20366.30	382,788	0	0	988,405		988,405	35,440	0	(57,395)	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. B4TYDEB6GKMZ0031MB27	04/27/2016	04/28/2021	1,000	5,715,000	APR21 HSI C @ 22671.31	1,032,129	0	0	2,524,779		2,524,779	116,838	0	(155,081)	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. B4TYDEB6GKMZ0031MB27	04/27/2016	04/28/2021	1,000	1,500,000	APR21 HSI C @ 21388.03	316,950	0	0	746,814		746,814	37,520	0	(47,623)	0	0	0001	
OTC OPTION CALL BOUGHT, MAY21 HSI C @ 22064	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/27/2016	05/28/2021	1,000	10,760,000	MAY21 HSI C @ 22064	1,828,124	0	0	4,702,526		4,702,526	162,256	0	(274,663)	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. B4TYDEB6GKMZ0031MB27	05/27/2016	05/28/2021	1,000	1,595,000	MAY21 HSI C @ 20815.09	318,841	0	0	785,777		785,777	30,759	0	(47,903)	0	0	0001	
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 21382.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	06/27/2016	06/28/2021	1,000	3,830,000	JUN21 HSI C @ 21382.81	667,569	0	0	1,869,929		1,869,929	59,709	0	(100,287)	0	0	0001	
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 20172.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	06/27/2016	06/28/2021	1,000	1,360,000	JUN21 HSI C @ 20172.46	277,440	0	0	740,017		740,017	26,715	0	(41,679)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	01/27/2017	01/28/2022	1,000	4,425,000	JAN22 HSI C @ 23360.78	827,033	0	0	1,491,597		1,491,597	103,859	0	(124,191)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	01/27/2017	01/28/2022	1,000	1,730,000	JAN22 HSI C @ 23360.78	377,832	0	0	669,201		669,201	46,458	0	(56,737)	0	0	0001	
OTC OPTION CALL BOUGHT, FEB22 HSI C @ 25165.17	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0IP21HZNB6K528	02/27/2017	02/28/2022	1,000	3,680,000	FEB22 HSI C @ 25165.17	657,616	0	0	1,112,134		1,112,134	78,071	0	(98,746)	0	0	0001	
OTC OPTION CALL BOUGHT, FEB22 HSI C @ 23740.73	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0IP21HZNB6K528	02/27/2017	02/28/2022	1,000	880,000	FEB22 HSI C @ 23740.73	184,096	0	0	308,425		308,425	21,396	0	(27,643)	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	1,226,296		1,226,296	105,960	0	(111,524)	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	606,367		606,367	51,112	0	(55,704)	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	1,892,496		1,892,496	151,622	0	(170,294)	0	0	0001	

STATEMENT AS OF SEPTEMBER 30, 2020 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, APR22 HSI C @ 24615.13	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	04/27/2017	04/28/2022	1,000	2,305,000	APR22 HSI C @ 24615.13	466,993	0	0	771,053		771,053	60,234	0	(70,117)	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	3,209,064		3,209,064	337,579	0	(303,779)	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	525,743		525,743	52,578	0	(50,031)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN22 HSI C @ 27224.51	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	06/27/2017	06/28/2022	1,000	4,580,000	JUN22 HSI C @ 27224.51	768,066	0	0	1,213,931		1,213,931	127,540	0	(115,314)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN22 HSI C @ 25683.5	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	06/27/2017	06/28/2022	1,000	1,550,000	JUN22 HSI C @ 25683.5	305,040	0	0	480,621		480,621	48,019	0	(45,797)	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	1,727,370		1,727,370	204,651	0	(155,877)	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	453,372		453,372	50,582	0	(41,601)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	08/25/2017	08/29/2022	1,000	6,435,000	AUG22 HSI C @ 106	1,006,213	0	0	1,710,572		1,710,572	223,665	0	(150,811)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	08/25/2017	08/29/2022	1,000	1,290,000	AUG22 HSI C @ 100	239,241	0	0	399,786		399,786	49,059	0	(35,857)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/27/2017	09/28/2022	1,000	5,280,000	SEP22 HSI C @ 106	842,688	0	0	1,274,080		1,274,080	165,853	0	(126,505)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/27/2017	09/28/2022	1,000	1,735,000	SEP22 HSI C @ 100	327,742	0	0	492,879		492,879	60,387	0	(49,201)	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	1,541,179		1,541,179	228,629	0	(172,791)	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	348,793		348,793	48,682	0	(38,864)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV22 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	11/27/2017	11/28/2022	1,000	4,400,000	NOV22 HSI C @ 106	725,120	0	0	905,983		905,983	152,238	0	(108,850)	0	0		0001	
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	364,455		364,455	57,022	0	(43,123)	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	910,471		910,471	158,382	0	(121,195)	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	754,973		754,973	122,062	0	(98,395)	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	927,465		927,465	214,139	0	(163,502)	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	357,346		357,346	75,281	0	(59,571)	0	0		0001	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	1,048,073		1,048,073	186,535	0	(149,593)	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	353,583		353,583	58,519	0	(49,216)	0	0		0001
OTC OPTION CALL BOUGHT, MAR23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/27/2018	03/28/2023	1,000	4,715,000	MAR23 HSI C @ 106	832,669	0	0	1,076,151		1,076,151	159,867	0	(124,983)	0	0		0001
OTC OPTION CALL BOUGHT, MAR23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/27/2018	03/28/2023	1,000	2,180,000	MAR23 HSI C @ 100	450,606	0	0	585,689		585,689	81,710	0	(67,636)	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	1,327,130		1,327,130	212,965	0	(158,773)	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	537,117		537,117	81,780	0	(63,888)	0	0		0001
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2018	05/30/2023	1,000	5,245,000	MAY20 HSI C @ 106	896,895	0	0	1,058,960		1,058,960	162,462	0	(134,324)	0	0		0001
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2018	05/30/2023	1,000	2,460,000	MAY20 HSI C @ 100	495,198	0	0	591,036		591,036	86,313	0	(74,164)	0	0		0001
OTC OPTION CALL BOUGHT, JUN23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	06/27/2018	06/28/2023	1,000	6,180,000	JUN23 HSI C @ 106	1,029,588	0	0	1,242,437		1,242,437	141,858	0	(154,532)	0	0		0001
OTC OPTION CALL BOUGHT, JUN23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	06/27/2018	06/28/2023	1,000	2,245,000	JUN23 HSI C @ 100	440,469	0	0	537,048		537,048	59,180	0	(66,110)	0	0		0001
OTC OPTION CALL BOUGHT, JUL23 HSI C @ 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 C @ 106	929,205	0	0	951,544		951,544	116,631	0	(139,692)	0	0		0001
OTC OPTION CALL BOUGHT, JUL23 HSI C @ 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 C @ 100	307,455	0	0	323,065		323,065	38,508	0	(46,221)	0	0		0001
OTC OPTION CALL BOUGHT, AUG23 HSI C @ 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 C @ 106	1,108,260	0	0	1,054,181		1,054,181	100,038	0	(166,334)	0	0		0001
OTC OPTION CALL BOUGHT, AUG23 HSI C @ 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 C @ 100	477,929	0	0	473,029		473,029	45,144	0	(71,730)	0	0		0001
OTC OPTION CALL BOUGHT, SEP23 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	09/27/2018	09/28/2023	1,000	9,035,000	SEP23 HSI C @ 106	1,527,819	0	0	1,462,349		1,462,349	101,960	0	(229,300)	0	0		0001
OTC OPTION CALL BOUGHT, SEP23 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	09/27/2018	09/28/2023	1,000	2,890,000	SEP23 HSI C @ 100	575,399	0	0	567,990		567,990	41,227	0	(86,358)	0	0		0001
OTC OPTION CALL BOUGHT, OCT23 HSI C @ 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 C @ 106	782,988	0	0	1,118,981		1,118,981	25,484	0	(117,382)	0	0		0001
OTC OPTION CALL BOUGHT, OCT23 HSI C @ 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 C @ 100	379,286	0	0	540,349		540,349	15,842	0	(56,861)	0	0		0001
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 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 C @ 100	2,394,078	0	0	3,897,687		3,897,687	386,742	0	(898,495)	0	0		0001

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STATEMENT AS OF SEPTEMBER 30, 2020 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, NOV23 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYJLN8C3868	11/27/2018	11/28/2023	1,000	4,420,000	NOV23 HSI 106	753,168	0	0	946,468		946,468	44,734	0	(113,156)	0	0	0001	
OTC OPTION CALL BOUGHT, NOV23 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYJLN8C3868	11/27/2018	11/28/2023	1,000	1,775,000	NOV23 HSI 100	353,048	0	0	447,514		447,514	22,970	0	(53,042)	0	0	0001	
OTC OPTION CALL BOUGHT, NOV20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYJLN8C3868	11/27/2018	11/30/2020	1,000	16,660,000	NOV20 HSI 100	2,132,480	0	0	2,963,739		2,963,739	374,021	0	(800,103)	0	0	0001	
OTC OPTION CALL BOUGHT, DEC23 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	12/27/2018	12/28/2023	1,000	3,805,000	DEC23 HSI 106	632,011	0	0	1,136,814		1,136,814	57,521	0	(94,950)	0	0	0001	
OTC OPTION CALL BOUGHT, DEC23 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	12/27/2018	12/28/2023	1,000	1,925,000	DEC23 HSI 100	375,375	0	0	655,947		655,947	35,209	0	(56,395)	0	0	0001	
OTC OPTION CALL BOUGHT, DEC20 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	12/27/2018	12/28/2020	1,000	20,545,000	DEC20 HSI 100	2,738,649	0	0	5,904,793		5,904,793	777,790	0	(1,030,107)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	01/28/2019	01/29/2024	1,000	4,245,000	JAN24 HSI 106	672,833	0	0	1,030,845		1,030,845	65,992	0	(101,080)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	01/28/2019	01/29/2024	1,000	2,570,000	JAN24 HSI 100	482,389	0	0	724,287		724,287	48,762	0	(72,470)	0	0	0001	
OTC OPTION CALL BOUGHT, JAN21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNB6K528	01/28/2019	01/28/2021	1,000	18,775,000	JAN21 HSI 100	2,361,895	0	0	4,179,428		4,179,428	697,539	0	(889,405)	0	0	0001	
OTC OPTION CALL BOUGHT, FEB24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSRPFMYMCFXT09	02/27/2019	02/28/2024	1,000	4,275,000	FEB24 HSI 106	718,200	0	0	858,462		858,462	72,215	0	(107,892)	0	0	0001	
OTC OPTION CALL BOUGHT, FEB24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSRPFMYMCFXT09	02/27/2019	02/28/2024	1,000	2,075,000	FEB24 HSI 100	408,568	0	0	492,010		492,010	42,394	0	(61,378)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSRPFMYMCFXT09	02/27/2019	03/01/2021	1,000	17,115,000	MAR21 HSI 100	2,074,338	0	0	2,963,681		2,963,681	618,749	0	(778,821)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYJLN8C3868	03/27/2019	03/28/2024	1,000	4,337,000	MAR24 HSI 106	672,235	0	0	842,119		842,119	58,973	0	(100,929)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYJLN8C3868	03/27/2019	03/28/2024	1,000	2,840,000	MAR24 HSI 100	523,696	0	0	652,415		652,415	48,391	0	(78,628)	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYJLN8C3868	03/27/2019	03/29/2021	1,000	24,180,000	MAR21 HSI 100	2,804,880	0	0	4,046,445		4,046,445	839,170	0	(1,052,924)	0	0	0001	
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	1,074,044	0	0	1,097,787		1,097,787	92,094	0	(160,813)	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	501,021	0	0	520,511		520,511	46,154	0	(75,016)	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	2,976,863	0	0	3,285,684		3,285,684	978,159	0	(1,112,770)	0	0	0001	
OTC OPTION CALL BOUGHT, MAY24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJYJYJLN8C3868	05/24/2019	05/28/2024	1,000	4,570,000	MAY24 HSI 106	701,038	0	0	912,560		912,560	46,381	0	(104,907)	0	0	0001	

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STATEMENT AS OF SEPTEMBER 30, 2020 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, 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	506,550	0	0	646,587		646,587	37,745	0	(75,803)	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	2,218,531	0	0	3,407,677		3,407,677	675,462	0	(827,044)	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	790,485	0	0	871,187		871,187	56,813	0	(118,486)	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	583,200	0	0	644,970		644,970	46,218	0	(87,416)	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	2,374,175	0	0	2,824,702		2,824,702	746,612	0	(888,694)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2019	07/28/2021	1,000	18,385,000	JUL21 HSI 100	2,007,642	0	0	2,233,045		2,233,045	526,307	0	(750,469)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2019	07/29/2024	1,000	2,380,000	JUL24 HSI 100	422,212	0	0	438,226		438,226	16,378	0	(63,216)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2019	07/29/2024	1,000	3,545,000	JUL24 HSI 106	532,814	0	0	540,927		540,927	14,425	0	(79,777)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXTO9	08/27/2019	08/28/2024	1,000	5,570,000	AUG24 HSI 106	866,135	0	0	1,056,155		1,056,155	(31,678)	0	(129,825)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXTO9	08/27/2019	08/28/2024	1,000	2,455,000	AUG24 HSI 100	451,720	0	0	550,042		550,042	(7,352)	0	(67,709)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXTO9	08/27/2019	08/30/2021	1,000	22,080,000	AUG21 HSI 100	2,616,480	0	0	3,634,184		3,634,184	429,123	0	(976,724)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP24 HSI 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/27/2019	09/30/2024	1,000	5,210,000	SEP24 HSI 106	807,029	0	0	868,711		868,711	(25,486)	0	(120,834)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/27/2019	09/30/2024	1,000	2,520,000	SEP24 HSI 100	458,892	0	0	501,579		501,579	(6,357)	0	(68,708)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/27/2019	09/28/2021	1,000	21,530,000	SEP21 HSI 100	2,529,775	0	0	3,002,107		3,002,107	460,730	0	(946,938)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT20 SPX 3175.42	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/15/2019	10/15/2020	662	1,984,510	OCT20 SPX 3175.42	38,499	0	0	4,406		4,406	(71,388)	0	(28,822)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT24 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/25/2019	10/28/2024	1,000	4,675,000	OCT24 HSI 105.67	697,043	0	0	728,093		728,093	(12,669)	0	(104,366)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/25/2019	10/28/2024	1,000	2,650,000	OCT24 HSI 100	465,075	0	0	490,232		490,232	(660)	0	(69,634)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/25/2019	10/28/2021	1,000	23,255,000	OCT21 HSI 100	2,716,184	0	0	2,920,804		2,920,804	556,590	0	(1,013,943)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT20 SPX 3069.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXTO9	10/28/2019	10/28/2020	4,397	13,365,000	OCT20 SPX 3069.81	760,469	0	0	1,373,630		1,373,630	700,688	0	(569,312)	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, OCT20 SPX 3039.42	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	10/28/2019	10/28/2020	9,079	27,595,000	.OCT20 SPX 3039.42	1,738,485	0	0	3,087,146		3,087,146	1,620,191	0	(1,301,489)	0	0		0001	
OTC OPTION CALL BOUGHT, OCT20 SPX 3219.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	10/31/2019	10/30/2020	654	1,985,500	.OCT20 SPX 3219.81	38,916	0	0	8,794		8,794	(50,802)	0	(29,214)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV20 SPX 3309.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas	11/18/2019	11/15/2020	593	1,850,192	.NOV20 SPX 3309.35	34,044	0	0	2,543		2,543	(26,084)	0	(25,839)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV24 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	11/27/2019	11/29/2024	1,000	6,650,000	.NOV24 HSI 105.67	978,215	0	0	936,679		936,679	(71,524)	0	(146,545)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	11/27/2019	11/29/2024	1,000	2,380,000	.NOV24 HSI 100	413,168	0	0	403,631		403,631	(18,940)	0	(61,896)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	11/27/2019	11/29/2021	1,000	22,300,000	.NOV21 HSI 100	2,571,190	0	0	2,437,649		2,437,649	271,353	0	(961,127)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV20 SPX 3172.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	11/29/2019	11/30/2020	4,897	15,380,000	.NOV20 SPX 3172.39	872,046	0	0	1,333,293		1,333,293	893,590	0	(651,064)	0	0		0001	
OTC OPTION CALL BOUGHT, NOV20 SPX 3140.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	11/29/2019	11/30/2020	6,983	21,935,000	.NOV20 SPX 3140.98	1,377,518	0	0	2,065,703		2,065,703	1,392,347	0	(1,028,447)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC20 SPX 3384.07	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	12/17/2019	12/02/2020	607	1,937,723	.DEC20 SPX 3384.07	30,228	0	0	2,052		2,052	(12,814)	0	(23,597)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC20 SPX 3384.07	Indexed Universal Life Products	Exhibit 5	Equity/Index	BNP Paribas	12/17/2019	12/16/2020	592	1,891,301	.DEC20 SPX 3384.07	32,341	0	0	7,662		7,662	(8,614)	0	(24,278)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC24 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	12/27/2019	12/30/2024	1,000	4,415,000	.DEC24 HSI 105.67	672,405	0	0	547,958		547,958	(9,908)	0	(100,677)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC24 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	12/27/2019	12/30/2024	1,000	2,150,000	.DEC24 HSI 100	385,495	0	0	323,242		323,242	764	0	(57,719)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC21 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	12/27/2019	12/28/2021	1,000	28,655,000	.DEC21 HSI 100	3,366,951	0	0	2,659,363		2,659,363	710,339	0	(1,260,311)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC20 SPX 3253.5	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	12/30/2019	12/28/2020	5,045	16,250,000	.DEC20 SPX 3253.5	911,625	0	0	1,225,406		1,225,406	991,401	0	(686,223)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC20 SPX 3221.29	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	12/30/2019	12/28/2020	7,188	23,155,000	.DEC20 SPX 3221.29	1,437,926	0	0	1,907,464		1,907,464	1,539,366	0	(1,082,394)	0	0		0001	
OTC OPTION CALL BOUGHT, DEC20 SPX 3453.32	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	01/02/2020	12/31/2020	505	1,645,641	.DEC20 SPX 3453.32	0	27,318	0	4,977		4,977	(1,928)	0	(20,413)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN21 SPX 3486.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale	01/15/2020	01/15/2021	616	2,025,957	.JAN21 SPX 3486.65	0	30,795	0	8,270		8,270	(733)	0	(21,792)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN25 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	01/27/2020	01/28/2025	1,000	4,440,000	.JAN25 HSI 105.67	0	665,556	0	551,192		551,192	(24,434)	0	(89,930)	0	0		0001	
OTC OPTION CALL BOUGHT, JAN25 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	01/27/2020	01/28/2025	1,000	2,580,000	.JAN25 HSI 100	0	457,434	0	386,972		386,972	(8,653)	0	(61,809)	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, JAN22 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	01/27/2020	01/28/2022	1,000	24,200,000	JAN22 HSI 100	0	2,864,469	0	2,195,896		2,195,896	331,124	0	(955,700)	0	0	0	0001	
OTC OPTION CALL BOUGHT, JAN21 SPX 3309	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	01/28/2020	01/28/2021	5,653	18,520,000	JAN21 SPX 3309	0	1,022,304	0	1,300,989		1,300,989	965,807	0	(687,122)	0	0	0	0001	
OTC OPTION CALL BOUGHT, JAN21 SPX 3276.24	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	01/28/2020	01/28/2021	6,127	20,075,000	JAN21 SPX 3276.24	0	1,226,583	0	1,541,494		1,541,494	1,139,335	0	(824,424)	0	0	0	0001	
OTC OPTION CALL BOUGHT, JAN21 SPX 3495.45	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	02/04/2020	01/31/2021	634	2,092,117	JAN21 SPX 3495.45	0	34,311	0	14,514		14,514	2,981	0	(22,779)	0	0	0	0001	
OTC OPTION CALL BOUGHT, FEB21 SPX 3572.51	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/18/2020	02/18/2021	532	1,793,433	FEB21 SPX 3572.51	0	28,695	0	9,230		9,230	(1,824)	0	(17,640)	0	0	0	0001	
OTC OPTION CALL BOUGHT, FEB25 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/27/2020	02/28/2025	1,000	3,960,000	FEB25 HSI 105.67	0	588,060	0	750,455		750,455	231,881	0	(69,486)	0	0	0	0001	
OTC OPTION CALL BOUGHT, FEB25 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/27/2020	02/28/2025	1,000	2,010,000	FEB25 HSI 100	0	350,544	0	443,308		443,308	134,185	0	(41,421)	0	0	0	0001	
OTC OPTION CALL BOUGHT, FEB22 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/27/2020	02/28/2022	1,000	23,995,000	FEB22 HSI 100	0	2,951,385	0	3,967,914		3,967,914	1,887,429	0	(870,900)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 SPX 2983.76	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2020	03/01/2021	4,724	13,955,000	MAR21 SPX 2983.76	0	1,133,146	0	2,279,672		2,279,672	1,810,358	0	(663,832)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 SPX 2954.22	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2020	03/01/2021	7,066	20,875,000	MAR21 SPX 2954.22	0	1,807,775	0	3,574,711		3,574,711	2,825,966	0	(1,059,051)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 SPX 3183.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	03/03/2020	03/02/2021	543	1,631,728	MAR21 SPX 3183.57	0	59,884	0	122,569		122,569	97,398	0	(34,713)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 SPX 2529.3	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	03/16/2020	03/16/2021	617	1,473,244	MAR21 SPX 2529.3	0	147,619	0	512,095		512,095	444,554	0	(80,078)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR25 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	03/27/2020	03/28/2025	1,000	4,280,000	MAR25 HSI 105.67	0	886,388	0	1,298,192		1,298,192	502,529	0	(90,725)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR25 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	03/27/2020	03/28/2025	1,000	3,115,000	MAR25 HSI 100	0	730,779	0	1,062,813		1,062,813	406,832	0	(74,798)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR22 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	03/27/2020	03/28/2022	1,000	27,100,000	MAR22 HSI 100	0	4,669,329	0	8,052,783		8,052,783	4,577,933	0	(1,194,480)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 SPX 2652.92	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	03/30/2020	03/29/2021	5,201	13,660,000	MAR21 SPX 2652.92	0	1,419,274	0	3,986,103		3,986,103	3,284,264	0	(717,435)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 SPX 2626.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	03/30/2020	03/29/2021	7,898	20,745,000	MAR21 SPX 2626.65	0	2,271,578	0	6,232,981		6,232,981	5,109,674	0	(1,148,270)	0	0	0	0001	
OTC OPTION CALL BOUGHT, MAR21 SPX 2618.73	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	04/01/2020	03/31/2021	596	1,473,074	MAR21 SPX 2618.73	0	109,744	0	446,961		446,961	392,089	0	(54,872)	0	0	0	0001	
OTC OPTION CALL BOUGHT, APR21 SPX 2950.36	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV1H4R804	04/15/2020	04/15/2021	654	1,820,157	APR21 SPX 2950.36	0	116,672	0	297,459		297,459	234,488	0	(53,701)	0	0	0	0001	

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OTC OPTION CALL BOUGHT, APR25 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	04/27/2020	04/28/2025	1,000	4,715,000	APR25 HSI 105.67	0	833,612	0	1,107,239		1,107,239	344,806	0	(71,179)	0	0		0001	
OTC OPTION CALL BOUGHT, APR25 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	04/27/2020	04/28/2025	1,000	2,475,000	APR25 HSI 100	0	507,375	0	666,116		666,116	202,064	0	(43,323)	0	0		0001	
OTC OPTION CALL BOUGHT, APR22 HSI 24615.13	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	04/27/2020	04/28/2022	1,000	21,925,000	APR22 HSI 24615.13	0	3,330,407	0	4,795,689		4,795,689	2,176,012	0	(710,730)	0	0		0001	
OTC OPTION CALL BOUGHT, APR21 SPX 2892.02	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC 65GSEF7VJP5170UK5573	04/28/2020	04/28/2021	4,516	12,930,000	APR21 SPX 2892.02	0	1,221,885	0	2,616,024		2,616,024	1,913,022	0	(518,883)	0	0		0001	
OTC OPTION CALL BOUGHT, APR21 SPX 2863.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC 65GSEF7VJP5170UK5573	04/28/2020	04/28/2021	7,709	22,075,000	APR21 SPX 2863.39	0	2,211,915	0	4,642,732		4,642,732	3,370,123	0	(939,306)	0	0		0001	
OTC OPTION CALL BOUGHT, APR21 SPX 3130.86	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11EBVN30JCEQV1H4R804	04/30/2020	04/30/2021	473	1,377,837	APR21 SPX 3130.86	0	66,963	0	152,936		152,936	114,042	0	(28,069)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY21 SPX 3078.48	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC 65GSEF7VJP5170UK5573	05/15/2020	05/15/2021	510	1,460,170	MAY21 SPX 3078.48	0	69,796	0	190,746		190,746	147,411	0	(26,461)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY25 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	05/27/2020	05/28/2025	1,000	7,255,000	MAY25 HSI 105.67	0	1,192,722	0	1,479,163		1,479,163	368,698	0	(82,257)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY25 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	05/27/2020	05/28/2025	1,000	2,590,000	MAY25 HSI 100	0	497,798	0	612,325		612,325	148,858	0	(34,331)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY22 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	05/27/2020	05/31/2022	1,000	21,330,000	MAY22 HSI 100	0	2,896,614	0	3,852,762		3,852,762	1,453,387	0	(497,239)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY21 SPX 3060.03	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC 65GSEF7VJP5170UK5573	05/28/2020	05/28/2021	4,357	13,200,000	MAY21 SPX 3060.03	0	1,094,280	0	2,011,183		2,011,183	1,291,657	0	(374,753)	0	0		0001	
OTC OPTION CALL BOUGHT, MAY21 SPX 3029.73	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC 65GSEF7VJP5170UK5573	05/28/2020	05/28/2021	6,768	20,505,000	MAY21 SPX 3029.73	0	1,820,844	0	3,274,594		3,274,594	2,077,326	0	(623,577)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN21 SPX 3284.91	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC 65GSEF7VJP5170UK5573	06/01/2020	06/01/2021	445	1,360,165	JUN21 SPX 3284.91	0	51,414	0	106,798		106,798	72,427	0	(17,044)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN21 SPX 3296.58	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11EBVN30JCEQV1H4R804	06/15/2020	06/15/2021	574	1,761,068	JUN21 SPX 3296.58	0	79,072	0	139,023		139,023	83,131	0	(23,180)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN25 HSI 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/26/2020	06/30/2025	1,000	4,850,000	JUN25 HSI 105.67	0	823,045	0	903,442		903,442	123,573	0	(43,176)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN25 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/26/2020	06/30/2025	1,000	5,800,000	JUN25 HSI 100	0	1,144,920	0	1,259,482		1,259,482	174,623	0	(60,061)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN22 HSI 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. 570DZIWZ7FF32TWEFA76	06/26/2020	06/28/2022	1,000	20,870,000	JUN22 HSI 100	0	3,024,063	0	3,416,862		3,416,862	778,018	0	(398,245)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN21 SPX 3083.7724	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0IP21HZNB6K528	06/29/2020	06/28/2021	6,247	19,075,000	JUN21 SPX 3083.7724	0	1,720,565	0	2,839,852		2,839,852	1,558,882	0	(439,595)	0	0		0001	
OTC OPTION CALL BOUGHT, JUN21 SPX 3053.24	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0IP21HZNB6K528	06/29/2020	06/28/2021	8,037	24,540,000	JUN21 SPX 3053.24	0	2,358,294	0	3,829,585		3,829,585	2,073,822	0	(602,531)	0	0		0001	

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current 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, JUN21 SPX C @ 3349.5495	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	07/01/2020	06/30/2021	511	1,591,105	JUN21 SPX C @ 3349.5495	0	58,712	0	111,454		111,454	67,420	0	(14,678)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL21 SPX C @ 3468.55	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170JK5573	07/15/2020	07/15/2021	492	1,585,893	JUL21 SPX C @ 3468.55	0	58,361	0	78,949		78,949	32,900	0	(12,312)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL25 HSI C @ 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	07/27/2020	07/28/2025	1,000	7,980,000	JUL25 HSI C @ 105.67	0	1,375,752	0	1,269,992		1,269,992	(56,814)	0	(48,946)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL25 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	07/27/2020	07/28/2025	1,000	2,385,000	JUL25 HSI C @ 100	0	477,239	0	447,997		447,997	(12,263)	0	(16,979)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	07/27/2020	07/28/2022	1,000	20,240,000	JUL22 HSI C @ 100	0	2,835,624	0	2,690,440		2,690,440	106,958	0	(252,142)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL21 SPX C @ 3250.6244	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	07/28/2020	07/28/2021	3,988	12,835,000	JUL21 SPX C @ 3250.6244	0	1,004,981	0	1,400,153		1,400,153	571,389	0	(176,216)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL21 SPX C @ 3218.44	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	07/28/2020	07/28/2021	6,360	20,470,000	JUL21 SPX C @ 3218.44	0	1,727,668	0	2,368,449		2,368,449	943,715	0	(302,934)	0	0		0001	
OTC OPTION CALL BOUGHT, JUL21 SPX C @ 3516.454	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	07/31/2020	07/31/2021	439	1,434,745	JUL21 SPX C @ 3516.454	0	52,512	0	63,139		63,139	19,427	0	(8,800)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG21 SPX C @ 3635.64	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170JK5573	08/17/2020	08/17/2021	399	1,350,678	AUG21 SPX C @ 3635.64	0	41,871	0	40,611		40,611	3,788	0	(5,047)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG25 HSI C @ 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	08/27/2020	08/28/2025	1,000	4,800,000	AUG25 HSI C @ 105.67	0	814,560	0	604,097		604,097	(195,304)	0	(15,159)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG25 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	08/27/2020	08/28/2025	1,000	2,970,000	AUG25 HSI C @ 100	0	587,763	0	450,129		450,129	(126,696)	0	(10,938)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	08/27/2020	08/29/2022	1,000	23,020,000	AUG22 HSI C @ 100	0	3,139,928	0	2,245,226		2,245,226	(748,858)	0	(145,844)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG21 SPX C @ 3543.09	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFJXT09	08/28/2020	08/30/2021	3,479	12,205,000	AUG21 SPX C @ 3543.09	0	936,124	0	673,911		673,911	(178,037)	0	(84,175)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG21 SPX C @ 3508.01	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFJXT09	08/28/2020	08/30/2021	6,383	22,390,000	AUG21 SPX C @ 3508.01	0	1,849,414	0	1,348,611		1,348,611	(334,507)	0	(166,296)	0	0		0001	
OTC OPTION CALL BOUGHT, AUG21 SPX C @ 3683.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/04/2020	08/31/2021	573	1,963,871	AUG21 SPX C @ 3683.98	0	84,643	0	50,823		50,823	(27,724)	0	(6,096)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP21 SPX C @ 3656.29	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11EBVN30JCEQV1H4R804	09/15/2020	09/15/2021	407	1,383,481	SEP21 SPX C @ 3656.29	0	50,497	0	42,330		42,330	(6,091)	0	(2,075)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP25 HSI C @ 105.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/25/2020	09/29/2025	1,000	8,550,000	SEP25 HSI C @ 105.67	0	1,462,050	0	1,357,604		1,357,604	(100,451)	0	(3,995)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP25 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/25/2020	09/29/2025	1,000	2,405,000	SEP25 HSI C @ 100	0	477,633	0	450,675		450,675	(25,653)	0	(1,305)	0	0		0001	
OTC OPTION CALL BOUGHT, SEP22 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB6K528	09/25/2020	09/28/2022	1,000	24,460,000	SEP22 HSI C @ 100	0	3,495,334	0	3,266,907		3,266,907	(204,584)	0	(23,843)	0	0		0001	

STATEMENT AS OF SEPTEMBER 30, 2020 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

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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, SEP21 SPX C @ 3385.12	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB66K528	09/28/2020	09/28/2021	5,351	17,935,000	SEP21 SPX C @ 3385.12	0	1,511,921	0	1,542,862		1,542,862	39,226	0	(8,285)	0	0		0001			
OTC OPTION CALL BOUGHT, SEP21 SPX C @ 3351.6	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International W22LROIP21HZNB66K528	09/28/2020	09/28/2021	7,950	26,645,000	SEP21 SPX C @ 3351.6	0	2,400,715	0	2,449,248		2,449,248	61,688	0	(13,155)	0	0		0001			
OTC OPTION CALL BOUGHT, SEP21 SPX C @ 3615.23	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 11E8VN30JCEQV14R804	09/30/2020	09/30/2021	360	1,212,211	SEP21 SPX C @ 3615.23	0	46,670	0	45,306		45,306	(1,364)	0	0	0	0		0001			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										109,843,079	73,035,198	0	263,440,044	XXX	263,440,044	66,116,851	0	(45,053,367)	0	0	XXX	XXX			
0219999999. Subtotal - Purchased Options - Hedging Other										109,843,079	73,035,198	0	263,440,044	XXX	263,440,044	66,116,851	0	(45,053,367)	0	0	XXX	XXX			
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX			
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX		
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants										109,843,079	73,035,198	0	263,440,044	XXX	263,440,044	66,116,851	0	(45,053,367)	0	0	XXX	XXX			
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0499999999. Total Purchased Options										109,843,079	73,035,198	0	263,440,044	XXX	263,440,044	66,116,851	0	(45,053,367)	0	0	XXX	XXX			
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, OCT20 SPX C @ 3312.97	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXT09	10/28/2019	10/28/2020	4,397	13,365,000	OCT20 SPX C @ 3312.97	(255,272)	0	0	(508,832)		(508,832)	(144,653)	0	191,105	0	0		0001			
OTC OPTION CALL WRITTEN, OCT20 SPX C @ 3347.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXT09	10/28/2019	10/28/2020	9,079	27,595,000	OCT20 SPX C @ 3347.62	(447,039)	0	0	(847,804)		(847,804)	(199,006)	0	334,669	0	0		0001			
OTC OPTION CALL WRITTEN, NOV20 SPX C @ 3423.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXT09	11/29/2019	11/30/2020	4,897	15,380,000	NOV20 SPX C @ 3423.35	(282,992)	0	0	(527,928)		(527,928)	(320,688)	0	211,280	0	0		0001			
OTC OPTION CALL WRITTEN, NOV20 SPX C @ 3461.05	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSRPFMYMCFXT09	11/29/2019	11/30/2020	6,983	21,935,000	NOV20 SPX C @ 3461.05	(326,832)	0	0	(621,107)		(621,107)	(371,173)	0	244,010	0	0		0001			
OTC OPTION CALL WRITTEN, DEC20 SPX C @ 3510.88	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	12/30/2019	12/28/2020	5,045	16,250,000	DEC20 SPX C @ 3510.88	(290,875)	0	0	(473,484)		(473,484)	(380,084)	0	218,955	0	0		0001			
OTC OPTION CALL WRITTEN, DEC20 SPX C @ 3552.44	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	12/30/2019	12/28/2020	7,188	23,155,000	DEC20 SPX C @ 3552.44	(324,170)	0	0	(553,853)		(553,853)	(446,684)	0	244,018	0	0		0001			
OTC OPTION CALL WRITTEN, JAN21 SPX C @ 3570.77	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	01/28/2020	01/28/2021	5,653	18,520,000	JAN21 SPX C @ 3570.77	0	(319,470)	0	(514,474)		(514,474)	(409,730)	0	214,726	0	0		0001			
OTC OPTION CALL WRITTEN, JAN21 SPX C @ 3611.4	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	01/28/2020	01/28/2021	6,127	20,075,000	JAN21 SPX C @ 3611.4	0	(271,013)	0	(468,729)		(468,729)	(379,872)	0	182,156	0	0		0001			
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 3220.1	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJMYJYL8C3868	02/28/2020	03/01/2021	4,724	13,955,000	MAR21 SPX C @ 3220.1	0	(583,319)	0	(1,462,002)		(1,462,002)	(1,220,409)	0	341,726	0	0		0001			
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 3255.26	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International E58DKGJMYJYL8C3868	02/28/2020	03/01/2021	7,066	20,875,000	MAR21 SPX C @ 3255.26	0	(778,638)	0	(2,017,528)		(2,017,528)	(1,695,040)	0	456,150	0	0		0001			
OTC OPTION CALL WRITTEN, MAR21 SPX C @ 2863.05	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5170UK5573	03/30/2020	03/29/2021	5,201	13,660,000	MAR21 SPX C @ 2863.05	0	(861,946)	0	(3,077,016)		(3,077,016)	(2,650,779)	0	435,709	0	0		0001			

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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 WRITTEN, MAR21 SPX @ 2896.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	03/30/2020	03/29/2021	7,898	20,745,000	MAR21 SPX C @ 2896.67	0	(1,196,987)	0	(4,457,688)		(4,457,688)	(3,865,772)	0	605,070	0	0		0001	
OTC OPTION CALL WRITTEN, APR21 SPX @ 3105.06	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	04/28/2020	04/28/2021	4,516	12,930,000	APR21 SPX C @ 3105.06	0	(721,494)	0	(1,886,275)		(1,886,275)	(1,471,169)	0	306,388	0	0		0001	
OTC OPTION CALL WRITTEN, APR21 SPX @ 3129.69	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	04/28/2020	04/28/2021	7,709	22,075,000	APR21 SPX C @ 3129.69	0	(1,150,108)	0	(3,085,189)		(3,085,189)	(2,423,483)	0	488,402	0	0		0001	
OTC OPTION CALL WRITTEN, MAY21 SPX @ 3285.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	05/28/2020	05/28/2021	4,357	13,200,000	MAY21 SPX C @ 3285.74	0	(575,520)	0	(1,334,662)		(1,334,662)	(956,238)	0	197,096	0	0		0001	
OTC OPTION CALL WRITTEN, MAY21 SPX @ 3309.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC	05/28/2020	05/28/2021	6,768	20,505,000	MAY21 SPX C @ 3309.98	0	(824,301)	0	(1,968,129)		(1,968,129)	(1,426,123)	0	282,295	0	0		0001	
OTC OPTION CALL WRITTEN, JUN21 SPX @ 3312.7654	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	06/29/2020	06/28/2021	6,247	19,075,000	JUN21 SPX C @ 3312.7654	0	(959,473)	0	(1,875,175)		(1,875,175)	(1,160,842)	0	245,140	0	0		0001	
OTC OPTION CALL WRITTEN, JUN21 SPX @ 3334.1381	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	06/29/2020	06/28/2021	8,037	24,540,000	JUN21 SPX C @ 3334.1381	0	(1,158,288)	0	(2,304,785)		(2,304,785)	(1,442,433)	0	295,936	0	0		0001	
OTC OPTION CALL WRITTEN, JUL21 SPX @ 3491.3637	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	07/28/2020	07/28/2021	3,988	12,835,000	JUL21 SPX C @ 3491.3637	0	(505,699)	0	(832,419)		(832,419)	(415,391)	0	88,671	0	0		0001	
OTC OPTION CALL WRITTEN, JUL21 SPX @ 3517.7549	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	07/28/2020	07/28/2021	6,360	20,470,000	JUL21 SPX C @ 3517.7549	0	(736,920)	0	(1,241,150)		(1,241,150)	(633,444)	0	129,213	0	0		0001	
OTC OPTION CALL WRITTEN, AUG21 SPX @ 3806.19	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	08/28/2020	08/30/2021	3,479	12,205,000	AUG21 SPX C @ 3806.19	0	(468,672)	0	(325,724)		(325,724)	100,806	0	42,142	0	0		0001	
OTC OPTION CALL WRITTEN, AUG21 SPX @ 3836.01	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A.	08/28/2020	08/30/2021	6,383	22,390,000	AUG21 SPX C @ 3836.01	0	(785,889)	0	(546,905)		(546,905)	168,318	0	70,666	0	0		0001	
OTC OPTION CALL WRITTEN, SEP21 SPX @ 3636.15	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	09/28/2020	09/28/2021	5,351	17,935,000	SEP21 SPX C @ 3636.15	0	(830,391)	0	(856,377)		(856,377)	(30,537)	0	4,550	0	0		0001	
OTC OPTION CALL WRITTEN, SEP21 SPX @ 3663.3	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International	09/28/2020	09/28/2021	7,950	26,645,000	SEP21 SPX C @ 3663.3	0	(1,148,400)	0	(1,180,821)		(1,180,821)	(38,714)	0	6,293	0	0		0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,927,180)	(13,876,528)	0	(32,968,056)	XXX	(32,968,056)	(21,813,140)	0	5,836,366	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										(1,927,180)	(13,876,528)	0	(32,968,056)	XXX	(32,968,056)	(21,813,140)	0	5,836,366	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(1,927,180)	(13,876,528)	0	(32,968,056)	XXX	(32,968,056)	(21,813,140)	0	5,836,366	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(1,927,180)	(13,876,528)	0	(32,968,056)	XXX	(32,968,056)	(21,813,140)	0	5,836,366	0	0	XXX	XXX	
CL INTEREST RATE SWAP, Cash Flow Hedge on Floating Rate Asset		D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC	10/16/2013	10/30/2020	1	500,000	...REC SNP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	2,925	0		.821	0	0	0	0	.717		(100/100)	

EOG-11

STATEMENT AS OF SEPTEMBER 30, 2020 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./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXNVD88	10/16/2013	10/30/2023	1	700,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	7,173	0		55,964	0	0	0	0	6,145	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	(34,653)	0		(265,342)	0	0	0	0	30,781	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 FSWP: USD 2.882500 25-AUG-2028]	0	0	(91,945)	0		(1,145,853)	0	0	0	0	84,357	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	12/24/2019	12/25/2024	1	5,000,000	REC 1ML [PAY SWP: USD 1.651000 25-DEC-2024]	0	0	(32,384)	0		(309,602)	0	0	0	0	51,468	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	410,503	SWP: USD 08/31/2027	0	0	(619,042)	0		(2,133,025)	0	0	0	0	5,400	XXX	(100/100)	
099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(767,928)	0	XXX	(3,797,037)	0	0	0	0	0	178,868	XXX	XXX
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	680	(6,160)		(3,816)	0	3,195	0	0	1,522	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	7,082	(31,000)		(1,993)	0	15,975	0	0	6,037	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	8,330	(25,225)		3,872	0	(25,075)	0	0	7,399	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	(499)	7,690		3,270	0	(2,760)	0	0	1,972	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	8,972	(14,825)		8,966	0	(25,075)	0	0	5,572	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	2,572	3,940		20,999	0	6,390	0	0	3,443	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. KB1H1DSRPFMYMCJFXTO9	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	2,060	505		6,869	0	(5,015)	0	0	1,190	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	(69)	6,271		4,021	0	(1,805)	0	0	1,366	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	92,981	663,360		1,445,259	0	153,360	0	0	105,622	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	66,127	(11,745)		374,533	0	(145,435)	0	0	52,912	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	03/11/2019	03/27/2028	1	673,920	CSWAP: EUR/USD 27-MAR-2028	(1,200)	0	13,375	(29,670)		36,862	0	(30,090)	0	0	9,224	XXX	(100/100)	
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	INVESTMENT BANK 1VUV7VOFKU00SJ21A208	07/17/2019	09/17/2031	1	5,095,890	CSWAP: GBP/USD 17-SEP-2031	(22,345)	0	46,302	(204,590)		76,067	0	130,995	0	0	84,390	XXX	(100/100)	
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZIWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	13,493,100	CSWAP: EUR/USD 20-JUN-2026	0	56,580	131,075	(930,495)		(343,265)	0	(987,075)	0	0	161,400	XXX	(100/100)	

EO6.12

STATEMENT AS OF SEPTEMBER 30, 2020 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)				
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										106,995	56,580	378,988	(571,944)	XXX	1,631,644	0	(912,415)	0	0	442,049	XXX	XXX				
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										106,995	56,580	(388,938)	(571,944)	XXX	(2,165,393)	0	(912,415)	0	0	620,917	XXX	XXX				
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	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	0	(54,439)	(220,402)		(220,402)	(373,460)	0	0	0	104,554	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	1.954500	0	0	(75,310)	(673,616)		(673,616)	(828,290)	0	0	0	158,286	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	0	(14,825)	(248,640)		(248,640)	(258,302)	0	0	0	33,315	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	0	8,130	193,557		193,557	201,849	0	0	0	22,971	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	0	(58,020)	(767,576)		(767,576)	(836,047)	0	0	0	123,449	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 WAM6YERMS70XFZUOY219	04/07/2017	04/11/2027	1	5,000,000	2.202000	0	0	54,841	603,653		603,653	429,948	0	0	0	63,892	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 WAM6YERMS70XFZUOY219	09/26/2019	09/30/2022	1	3,042,000	1.414000 30-SEP-2022	653	0	(14,285)	(78,004)		(78,004)	(90,250)	0	(163)	0	21,510	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 WAM6YERMS70XFZUOY219	09/26/2019	09/30/2021	1	1,208,000	1.489000 30-SEP-2021	117	0	(6,363)	(16,179)		(16,179)	(18,104)	0	(43)	0	6,040	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 WAM6YERMS70XFZUOY219	09/26/2019	09/30/2023	1	4,088,000	1.385000 30-SEP-2023	994	0	(18,279)	(152,543)		(152,543)	(181,716)	0	(186)	0	35,403	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 WAM6YERMS70XFZUOY219	09/26/2019	09/30/2024	1	530,000	1.377000 30-SEP-2024	183	0	(2,335)	(25,439)		(25,439)	(31,074)	0	(27)	0	5,301	0002					
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										1,947	0	(180,685)	(1,385,189)	XXX	(1,385,189)	(1,985,446)	0	(419)	0	574,721	XXX	XXX				
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC 17331LVC2KQKXST7XV54	09/23/2020	12/02/2030	1	8,227,880	.CSWAP: AUD/USD 02-DEC-2030	0	0	0	(52,651)		(52,651)	(52,651)	0	0	0	131,247	0004					
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	(52,651)	XXX	(52,651)	(52,651)	0	0	0	131,247	XXX	XXX				
TRS, REC VARIABLE/PAY VARIABLE	TRS	D-1	INTEREST RISK	Voya Financial, Inc. 549300T06524KJ686675	01/09/2014	12/31/2029	1,063,052,650	1,063,052,650	VARIABLE/PAY VARIABLE	(76,664,048)	0	(1,680,901)	(46,065,505)		(46,065,505)	(2,781,133)	0	3,669,016	0	16,172,324	0002					
1149999999. Subtotal - Swaps - Hedging Other - Total Return										(76,664,048)	0	(1,680,901)	(46,065,505)	XXX	(46,065,505)	(2,781,133)	0	3,669,016	0	16,172,324	XXX	XXX				
1169999999. Subtotal - Swaps - Hedging Other										(76,662,101)	0	(1,861,586)	(47,503,345)	XXX	(47,503,345)	(4,819,230)	0	3,668,597	0	16,878,292	XXX	XXX				
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		

E06.13

STATEMENT AS OF SEPTEMBER 30, 2020 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)		
1359999999	Total Swaps - Interest Rate									1,947	0	(948,611)	(1,385,189)	XXX	(5,182,226)	(1,985,446)	0	(419)	0	753,589	XXX	XXX		
1369999999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999	Total Swaps - Foreign Exchange									106,995	56,580	378,988	(624,595)	XXX	1,578,993	(52,651)	(912,415)	0	0	573,296	XXX	XXX		
1389999999	Total Swaps - Total Return									(76,664,048)	0	(1,680,901)	(46,065,505)	XXX	(46,065,505)	(2,781,133)	0	3,669,016	0	16,172,324	XXX	XXX		
1399999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999	Total Swaps									(76,555,106)	56,580	(2,250,524)	(48,075,289)	XXX	(49,668,738)	(4,819,230)	(912,415)	3,668,597	0	17,499,209	XXX	XXX		
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LR0WP21HZNB6K528	.06/30/2020	10/23/2020	1	1,144,808	CNH/USD	0	0	0	(53,298)		(53,298)	1,424	(54,722)	0	0	1,437		0004		
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Goldman Sachs International W22LR0WP21HZNB6K528	.06/30/2020	10/23/2020	1	2,191,268	CNH/USD	0	0	0	(102,017)		(102,017)	2,726	(104,743)	0	0	2,750		0004		
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC 17331LVCZKQKX5T7XV54	.06/30/2020	10/23/2020	1	4,003,788	EUR/USD	0	0	0	(164,321)		(164,321)	(2,652)	(161,670)	0	0	5,025		0004		
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC 17331LVCZKQKX5T7XV54	.06/30/2020	10/23/2020	1	526,157	EUR/USD	0	0	0	(21,594)		(21,594)	(348)	(21,246)	0	0	660		0004		
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC 17331LVCZKQKX5T7XV54	.09/25/2020	10/29/2020	1	9,375,951	GBP/USD	0	0	0	(129,394)		(129,394)	6,830	(136,223)	0	0	13,214		0004		
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC 17331LVCZKQKX5T7XV54	.09/30/2020	10/02/2020	1	178	AUD/USD	0	0	0	0		0	0	0	0	0	0		0004		
1439999999	Subtotal - Forwards - Hedging Other									0	0	0	(470,624)	XXX	(470,624)	7,980	(478,604)	0	0	23,086	XXX	XXX		
1479999999	Subtotal - Forwards									0	0	0	(470,624)	XXX	(470,624)	7,980	(478,604)	0	0	23,086	XXX	XXX		
1509999999	Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									106,995	56,580	(388,938)	(571,944)	XXX	(2,165,393)	0	(912,415)	0	0	620,917	XXX	XXX		
1699999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999	Subtotal - Hedging Other									31,253,798	59,158,670	(1,861,586)	182,498,019	XXX	182,498,019	39,492,461	(478,604)	(35,548,404)	0	16,901,378	XXX	XXX		
1719999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999	Totals									31,360,793	59,215,250	(2,250,524)	181,926,075	XXX	180,332,626	39,492,461	(1,391,019)	(35,548,404)	0	17,522,295	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

EOG: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, 2020 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		
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0
Bank of America, N.A.	Y	Y	17,125,817	17,208,217	0	82,400	17,208,217	82,400	0	0	0
Barclays Bank, PLC	Y	Y	18,800,000	39,037,951	(17,819,498)	2,418,453	39,055,010	(19,952,523)	302,487	8,843	8,843
BNP Paribas	Y	Y	20,000	10,206	0	0	10,206	0	0	0	0
Citibank, N.A.	Y	Y	39,319,278	37,338,668	(1,019,450)	0	38,501,269	(349,074)	0	343,800	0
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	Y	Y	0	0	(204,590)	0	76,067	0	76,067	84,390	0
Credit Suisse International	Y	Y	43,250,000	47,365,134	(3,479,530)	635,604	47,365,134	(3,479,530)	635,604	0	0
Goldman Sachs International	Y	Y	50,720,000	62,182,361	(8,446,043)	3,016,318	62,182,361	(8,446,043)	3,016,318	4,187	4,187
HSBC Bank USA, National Association	Y	Y	1,500,001	1,773,192	0	273,191	1,773,192	0	273,191	0	0
JPMORGAN CHASE BANK, N.A.	Y	Y	0	0	0	0	0	0	0	0	0
Morgan Stanley Capital Services LLC	Y	Y	0	0	(367,960)	0	0	(367,960)	0	150,147	0
NATIXIS SA	Y	Y	19,680,000	19,751,950	0	71,950	19,751,950	0	71,950	0	0
Royal Bank of Canada	Y	Y	0	0	0	0	0	0	0	0	0
Societe Generale	Y	Y	16,340,000	16,638,262	(29,670)	268,592	16,675,125	0	335,125	9,224	9,224
Wells Fargo Bank, N. A.	Y	Y	19,230,000	22,815,869	(3,378,301)	207,568	22,822,234	(3,378,301)	213,933	1,190	1,190
029999999. Total NAIC 1 Designation			225,985,096	264,121,810	(34,745,042)	6,974,076	265,420,765	(35,973,431)	5,007,075	601,781	23,444
Voya Financial, Inc	Y	N	0	0	(46,065,505)	0	0	(46,065,505)	0	16,172,324	0
039999999. Total NAIC 2 Designation			0	0	(46,065,505)	0	0	(46,065,505)	0	16,172,324	0
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	797,211	(2,182,399)	0	853,993	(3,903,196)	0	748,190	0
099999999 - Gross Totals			225,985,096	264,919,021	(82,992,946)	6,974,076	266,274,758	(85,942,132)	5,007,075	17,522,295	23,444
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				264,919,021	(82,992,946)						

STATEMENT AS OF SEPTEMBER 30, 2020 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)
CME Group Inc./Morgan Stanley & Co. LLC	TREASURY BOND	LC27XYGSLJUHFXNXD88	Treasury Bond Coupon Rate: 4.5	780,853	499,297	565,606	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	TREASURY BOND	WAM6YERMS70XFZUJY219	Treasury Bond Coupon Rate: 4.5	801,820	512,704	580,794	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	Cash	LC27XYGSLJUHFXNXD88	CASH	1,942,510	1,942,510	1,942,510		V
LCH/Morgan Stanley & Co. LLC	Cash	WAM6YERMS70XFZUJY219	CASH	1,994,670	1,994,670	1,994,670		V
0199999999 - Total				5,519,853	4,949,180	5,083,581	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Barclays Bank, PLC	Cash	G5GSEF7VJP5170UK5573	CASH	18,800,000	18,800,000	XXX		IV
BNP Paribas	Cash	ROMJWSFUBMPRO8K5P83	CASH	20,000	20,000	XXX		IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	256,413	1,490,000	XXX	01/01/2028	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.5	745,914	2,856,000	XXX	02/01/2028	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	266,271	655,000	XXX	04/01/2030	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.5	1,057,434	19,283,000	XXX	10/01/2025	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.5	786,662	8,722,000	XXX	11/01/2025	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.125	730,715	698,000	XXX	04/24/2026	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.68	550,664	596,000	XXX	11/01/2039	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.82	2,031,635	1,904,000	XXX	10/01/2031	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.34	634,024	623,000	XXX	03/01/2031	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.421	1,104,465	3,508,000	XXX	10/01/2022	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	853,396	2,392,000	XXX	03/01/2030	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 5	262,730	8,101,000	XXX	07/01/2033	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.5	620,749	1,566,000	XXX	09/01/2037	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3.5	402,721	936,000	XXX	07/01/2038	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	850,988	3,885,000	XXX	10/20/2028	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 4	178,436	416,000	XXX	04/20/2048	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 3	975,826	1,205,000	XXX	11/20/2049	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.375	1,192,453	1,130,000	XXX	02/29/2024	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.875	283,703	282,000	XXX	11/30/2021	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.75	662,715	650,000	XXX	01/31/2023	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 1.125	1,762,207	1,762,000	XXX	02/28/2021	IV
Bank of America, N.A.	TREASURY BOND	B4TYDEB6GKMZ0031MB27	Treasury Bond Coupon Rate: 2.25	915,696	871,000	XXX	01/31/2024	IV
Citibank, N.A.	Cash	570DZIZ7FF32TWEFA76	CASH	39,319,278	39,319,278	XXX		IV
Credit Suisse International	Cash	E58DKGJUYJYJLN8C3868	CASH	43,250,000	43,250,000	XXX		IV
Goldman Sachs International	Cash	W22LR0IP21HZNB6K528	CASH	50,720,000	50,720,000	XXX		IV
HSBC Bank USA, National Association	Cash	11E8VN30JCEQV1H4R804	CASH	1,500,001	1,500,001	XXX		IV
NATIXIS SA	Cash	KX11WK48MPD4Y2NCUIZ63	CASH	19,680,000	19,680,000	XXX		IV
Societe Generale	Cash	02PNE81BXP4ROTD8PL41	CASH	16,340,000	16,340,000	XXX		IV

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE SECURITY LIFE OF DENVER INSURANCE COMPANY

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)
Wells Fargo Bank, N. A.	Cash	KB1H1DSPRFMYMCFXT09	CASH	19,230,000	19,230,000	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC	Cash	LCZ7XYGSLJUHFXNXD88	CASH	251,944	251,944	XXX		V
LCH/Morgan Stanley & Co. LLC	Cash	WAM6YERMS70XFZU0Y219	CASH	608,064	608,064	XXX		V
0299999999 - Total				226,845,104	273,250,287	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

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	2,144,451	3,196,524	2,697,058	.XXX.
Federal Home Loan Bank of Topeka Topeka, KS		0.020	230	0	2,275,518	2,623,701	2,138,556	.XXX.
JPMorgan Chase Bank, N.A. Columbus, OH		0.000	0	0	13,204,275	101,071,394	143,909,665	.XXX.
People's United Bank Bridgeport, CT		0.000	0	0	183,032	435,874	248,527	.XXX.
PNC Bank, NA Wilmington, DE		0.000	0	0	285,736,119	206,736,104	51,768,997	.XXX.
The Bank of New York Mellon New York, NY		0.010	749	0	29,595,344	29,282,334	26,003,636	.XXX.
The Northern Trust Company Chicago, IL		0.000	0	0	(702,226)	(929,477)	(1,216,214)	.XXX.
Wells Fargo Bank, N.A. Sioux Falls, SD		0.000	0	0	1,630,993	(7,120,688)	(660,669)	.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	979	0	334,067,506	335,295,766	224,889,556	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	979	0	334,067,506	335,295,766	224,889,556	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	979	0	334,067,506	335,295,766	224,889,556	XXX

