



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Washington National Insurance Company

NAIC Group Code 0233 0233 NAIC Company Code 70319 Employer's ID Number 36-1933760

Organized under the Laws of Indiana, State of Domicile or Port of Entry IN

Country of Domicile United States of America

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

Incorporated/Organized 05/26/1923 Commenced Business 09/07/1923

Statutory Home Office 11825 North Pennsylvania Street Carmel, IN, US 46032

Main Administrative Office 11825 North Pennsylvania Street

Carmel, IN, US 46032 317-817-6100

Mail Address 11825 North Pennsylvania Street Carmel, IN, US 46032

Primary Location of Books and Records 11825 North Pennsylvania Street

Carmel, IN, US 46032 317-817-6100

Internet Website Address www.washingtonnational.com

Statutory Statement Contact Shelly Ann Hitch 317-817-6485

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OFFICERS

President Michael Dean Heard Treasurer Jeffrey Michael Kircher

Secretary Karl William Kindig Actuary Steve Mingchen Liou

OTHER

Bruce Keating Baude, Executive Vice President Karen Jeannine DeToro, Executive Vice President Eric Ronald Johnson, Executive Vice President

Paul Harrington McDonough, Executive Vice President Matthew Joseph Zimpfer, Executive Vice President Timothy Scott Bischof, Senior Vice President

William Douglas Fritts, Jr., Senior Vice President John Robert Kline, Senior Vice President Gregory Dean Turner, Senior Vice President

Jeremy David Williams, Senior Vice President

DIRECTORS OR TRUSTEES

Timothy Scott Bischof Karen Jeannine DeToro Michael Dean Heard

John Robert Kline Paul Harrington McDonough Gregory Dean Turner

State of Indiana SS: County of Hamilton

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.

/s/ Michael Dean Heard

/s/ Rachel Johanna Spehler

/s/ John Robert Kline

Michael Dean Heard President

Rachel Johanna Spehler Assistant Secretary

John Robert Kline SVP & Chief Accounting Officer

Subscribed and sworn to before me this 8th day of May, 2020

a. Is this an original filing? Yes [X] No []

b. If no,

1. State the amendment number

2. Date filed

3. Number of pages attached

Kristie L. Nave Notary Public, State of Indiana, Marion County My Commission Expires November 7, 2024

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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	4,883,482,201		4,883,482,201	4,802,390,072
2. Stocks:				
2.1 Preferred stocks	51,303,377		51,303,377	50,246,027
2.2 Common stocks	63,331,743		63,331,743	60,869,446
3. Mortgage loans on real estate:				
3.1 First liens	148,703,828		148,703,828	174,173,234
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	31,715,276		31,715,276	32,024,311
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)	15,117,556		15,117,556	15,228,177
5. Cash (\$17,464,272), cash equivalents (\$21,392,035) and short-term investments (\$)	38,856,307		38,856,307	79,887,061
6. Contract loans (including \$ premium notes)	22,919,594	3,626	22,915,968	23,430,362
7. Derivatives	926,957		926,957	6,046,165
8. Other invested assets	180,386,635		180,386,635	211,399,787
9. Receivables for securities	14,574,037		14,574,037	813,625
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,451,317,512	3,626	5,451,313,886	5,456,508,268
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	57,968,004		57,968,004	56,734,675
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,283,127	731,141	12,551,986	10,189,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	3,695,193		3,695,193	3,923,202
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,123,631	685,742	437,889	691,957
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	4,416,107	147,508	4,268,599	2,975,768
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	347,870		347,870	
18.2 Net deferred tax asset	150,673,749	109,314,113	41,359,636	44,178,089
19. Guaranty funds receivable or on deposit	4,897,799		4,897,799	4,849,322
20. Electronic data processing equipment and software	77,733,027	68,897,410	8,835,617	8,878,143
21. Furniture and equipment, including health care delivery assets (\$)	2,064,315	2,064,315		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	1,820,394		1,820,394	
24. Health care (\$) and other amounts receivable	26,776,639	26,430,044	346,595	281,977
25. Aggregate write-ins for other than invested assets	676,143		676,143	10,817,924
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,796,793,510	208,273,898	5,588,519,611	5,600,028,995
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,221,948		3,221,948	4,220,164
28. Total (Lines 26 and 27)	5,800,015,458	208,273,898	5,591,741,559	5,604,249,159
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Transferable state tax credits	676,143		676,143	702,924
2502. Receivable for legal recoveries from settlements with third parties				10,115,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	676,143		676,143	10,817,924

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$814,225,172 less \$ included in Line 6.3 (including \$ Modco Reserve)	814,225,172	827,899,254
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	3,273,021,154	3,240,729,610
3. Liability for deposit-type contracts (including \$ Modco Reserve)	730,879,994	727,974,566
4. Contract claims:		
4.1 Life	8,489,196	8,144,486
4.2 Accident and health	152,707,136	153,918,919
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
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 \$ Modco)	533,917	535,734
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$20,508,898 accident and health premiums	20,595,892	21,355,283
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$1,147,316 assumed and \$192,508 ceded	1,339,824	1,679,403
9.4 Interest Maintenance Reserve	147,049,473	145,918,286
10. Commissions to agents due or accrued-life and annuity contracts \$102,229 , accident and health \$4,283,079 and deposit-type contract funds \$	4,385,308	3,982,871
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	5,746,466	6,780,732
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(511)	(202)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,018,617	5,657,246
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		4,729,555
15.2 Net deferred tax liability		
16. Unearned investment income	305,838	324,395
17. Amounts withheld or retained by reporting entity as agent or trustee	315,358	300,320
18. Amounts held for agents' account, including \$587,769 agents' credit balances	681,391	638,644
19. Remittances and items not allocated	5,887,428	5,754,747
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	60,777,382	71,639,296
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	4,481,848	6,000,248
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	7,883,739	232,843
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	19,268,805	18,255,917
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,262,593,429	5,252,452,151
27. From Separate Accounts Statement	3,221,948	4,220,164
28. Total liabilities (Lines 26 and 27)	5,265,815,377	5,256,672,315
29. Common capital stock	25,036,850	25,036,850
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	1,260,375,943	1,283,375,943
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(959,486,611)	(960,835,949)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	300,889,332	322,539,995
38. Totals of Lines 29, 30 and 37	325,926,182	347,576,845
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,591,741,559	5,604,249,159
DETAILS OF WRITE-INS		
2501. Unclaimed funds	19,268,805	18,255,917
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	19,268,805	18,255,917
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	184,902,221	179,118,709	716,969,648
2. Considerations for supplementary contracts with life contingencies	874,746	37,529	604,625
3. Net investment income	66,969,942	69,949,561	280,569,567
4. Amortization of Interest Maintenance Reserve (IMR)	2,643,196	3,027,598	12,252,268
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	475,534	491,373	2,061,987
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,093	14,057	54,744
8.2 Charges and fees for deposit-type contracts	2,581	2,640	11,605
8.3 Aggregate write-ins for miscellaneous income	11,079	49,992	22,546,088
9. Totals (Lines 1 to 8.3)	255,890,392	252,691,458	1,035,070,532
10. Death benefits	6,725,463	6,065,438	24,392,368
11. Matured endowments (excluding guaranteed annual pure endowments)	(34,580)	164,272	1,265,917
12. Annuity benefits	7,827,512	6,057,846	28,488,207
13. Disability benefits and benefits under accident and health contracts	112,331,661	104,814,792	430,812,099
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	11,893,117	11,676,678	53,300,099
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,195,425	4,084,901	15,104,454
18. Payments on supplementary contracts with life contingencies	1,286,480	1,317,618	5,194,426
19. Increase in aggregate reserves for life and accident and health contracts	18,617,463	26,224,401	131,859,759
20. Totals (Lines 10 to 19)	161,842,539	160,405,946	690,417,330
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	34,368,340	31,660,410	128,632,631
22. Commissions and expense allowances on reinsurance assumed	1,088,160	1,144,950	4,444,776
23. General insurance expenses and fraternal expenses	40,139,263	40,849,868	173,307,954
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,315,331	4,834,888	19,565,917
25. Increase in loading on deferred and uncollected premiums	(92,072)	(40,560)	(29,273)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(434,693)	(113,987)	(1,252,396)
27. Aggregate write-ins for deductions	(3,315,393)	(4,410,607)	(63,216,272)
28. Totals (Lines 20 to 27)	238,911,475	234,330,909	951,870,668
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,978,917	18,360,549	83,199,864
30. Dividends to policyholders and refunds to members	116,362	112,194	498,583
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,862,554	18,248,355	82,701,281
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,739,631	4,886,168	22,669,742
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)	13,122,923	13,362,187	60,031,539
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$294,701 (excluding taxes of \$1,038,455 transferred to the IMR)	2,066,695	(2,422,685)	(491,721)
35. Net income (Line 33 plus Line 34)	15,189,618	10,939,502	59,539,819
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	347,576,845	365,762,471	365,762,471
37. Net income (Line 35)	15,189,618	10,939,502	59,539,819
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(3,930,383)	(15,032,734)	9,256,486	13,639,967
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,497,813	3,509,853	11,198,958
41. Change in nonadmitted assets	(11,167,275)	(5,412,276)	(21,314,059)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	10,861,914	(3,894,423)	(16,250,312)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	(23,000,000)	(15,000,000)	(65,000,000)
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	(21,650,663)	(600,858)	(18,185,626)
55. Capital and surplus, as of statement date (Lines 36 + 54)	325,926,182	365,161,613	347,576,845
DETAILS OF WRITE-INS			
08.301. Legal recoveries from settlements with third parties			22,362,900
08.302. Fees from distribution of Medicare Part D Prescription Drug Plan	8,235	32,178	117,825
08.303. Utilization of transferable state tax credits	2,016	15,659	55,659
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	828	2,155	9,706
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	11,079	49,992	22,546,088
2701. Reserve adjustments on reinsurance assumed	(3,283,614)	(4,394,534)	(13,486,860)
2702. Transfer of annuity reserves under coinsurance assumed agreement with affiliate			(49,092,524)
2703. Ceding commission paid under coinsurance assumed agreement with affiliate			(564,845)
2798. Summary of remaining write-ins for Line 27 from overflow page	(31,779)	(16,073)	(72,043)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(3,315,393)	(4,410,607)	(63,216,272)
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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	182,836,780	179,441,554	721,487,406
2. Net investment income	68,405,511	64,738,173	267,451,792
3. Miscellaneous income	10,615,287	558,061	14,559,424
4. Total (Lines 1 to 3)	261,857,578	244,737,788	1,003,498,622
5. Benefit and loss related payments	142,289,445	130,482,930	546,396,239
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(434,384)	(113,963)	(1,252,659)
7. Commissions, expenses paid and aggregate write-ins for deductions	77,238,627	77,365,883	303,508,423
8. Dividends paid to policyholders	118,179	118,995	516,455
9. Federal and foreign income taxes paid (recovered) net of \$ 1,333,155 tax on capital gains (losses)	10,150,211	4,684,401	18,048,995
10. Total (Lines 5 through 9)	229,362,078	212,538,246	867,217,453
11. Net cash from operations (Line 4 minus Line 10)	32,495,500	32,199,542	136,281,169
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	129,438,014	435,784,492	813,285,785
12.2 Stocks		79,131,689	83,631,689
12.3 Mortgage loans	25,469,406	9,865,969	30,363,474
12.4 Real estate			186,045
12.5 Other invested assets	16,339,857	8,506,785	46,567,804
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	9,830	1,665	1,083
12.7 Miscellaneous proceeds	1,277,297	4,623,324	17,668,287
12.8 Total investment proceeds (Lines 12.1 to 12.7)	172,534,404	537,913,923	991,704,168
13. Cost of investments acquired (long-term only):			
13.1 Bonds	204,331,274	571,852,249	995,992,340
13.2 Stocks	3,699,688		4,249,997
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	1,592,824	10,079,542	55,427,515
13.6 Miscellaneous applications	6,109,517	902,939	836,213
13.7 Total investments acquired (Lines 13.1 to 13.6)	215,733,303	582,834,730	1,056,506,065
14. Net increase (or decrease) in contract loans and premium notes	(514,901)	67,034	(1,052,592)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(42,683,997)	(44,987,841)	(63,749,306)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	(23,000,000)	(15,000,000)	(65,000,000)
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,905,428	1,668,785	3,107,798
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(10,747,685)	(4,837,731)	(23,910,876)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(30,842,257)	(18,168,946)	(85,803,077)
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)	(41,030,754)	(30,957,245)	(13,271,214)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	79,887,061	93,158,276	93,158,276
19.2 End of period (Line 18 plus Line 19.1)	38,856,308	62,201,030	79,887,061

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

20.0001. Transfer of invested assets on business ceded to affiliate			53,399,055
20.0002. Capitalized interest and payment in kind dividends	5,755	10,721	48,960
20.0003. Premium tax credit utilization on invested assets	22,692	14,289	14,289

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			
2. Ordinary life insurance	14,688,734	13,774,426	54,928,871
3. Ordinary individual annuities	1,621,894	1,020,103	4,067,592
4. Credit life (group and individual)			
5. Group life insurance	102,210	151,817	444,006
6. Group annuities	19,551	242,807	296,358
7. A & H - group	59,536,766	57,958,782	234,361,957
8. A & H - credit (group and individual)			
9. A & H - other	109,846,894	106,767,802	425,563,805
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	185,816,049	179,915,737	719,662,589
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	185,816,049	179,915,737	719,662,589
14. Deposit-type contracts		50,000,000	225,000,000
15. Total (Lines 13 and 14)	185,816,049	229,915,737	944,662,589
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Note #	Description	Page #
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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

Accounting Practices

A. The financial statements of Washington National Insurance Company (“Company”) are presented on the basis of accounting practices prescribed or permitted by the Indiana Department of Insurance (“Department”).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Indiana for reporting the financial condition and results of operations of an insurance company and determining its solvency under Indiana Insurance Law. The *Accounting Practices and Procedures* manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Indiana. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. The Company has no such permitted practices.

Although not required by the State of Indiana, the Company uses continuous CARVM reserving methods for all deferred annuity contracts versus curtate CARVM reserving methods required by NAIC SAP. If curtate CARVM reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by approximately \$801,783 and \$1,398,604 as of March 31, 2020 and December 31, 2019, respectively. Additionally, net income for the three months ended March 31, 2020 and the year ended December 31, 2019 would be decreased by \$596,821 and \$90,803, respectively. Using curtate CARVM reserving methods for deferred annuity contracts would not have caused the Company’s risk-based capital to trigger a regulatory event.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and reserve practices employed by the Company is shown below:

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) Washington National Insurance Company, State of Indiana basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 15,189,619	\$ 59,539,819
(2) Company Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	596,821	90,803
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1- 2 - 3 = 4)	XXX	XXX	XXX	<u>\$ 14,592,798</u>	<u>\$ 59,449,016</u>
SURPLUS					
(5) Washington National Insurance Company, State of Indiana basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 325,926,182	\$347,576,845
(6) Company Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(801,783)	(1,398,604)
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	<u>\$ 326,727,965</u>	<u>\$348,975,449</u>

B. No significant changes

C.

- (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. The Company does not utilize the systematic value measurement method for SVO-Identified investments.
- (6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

No other significant changes

D. Going Concern

The Company’s management does not have substantial doubt about its ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

No significant changes

B. - C.

None

D. Loan-backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.
- (2) The Company did not record any other-than-temporary impairments (“OTTI”) during the three months ended March 31, 2020 under SSAP No. 43R – Revised, Loan-backed and Structured Securities (“SSAP 43R”), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not recognize any OTTI as of March 31, 2020 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at March 31, 2020 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months\$43,804,387

2. 12 Months or Longer\$7,509,995

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

1. Less than 12 Months\$509,066,275

2. 12 Months or Longer\$54,601,469

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company’s assessment of whether unrealized losses are “other-than-temporary” requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment’s rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company’s investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.
7. 2

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

E. - I.

None

J. - L.

No significant changes

M. - N.

None

O. - Q.

No significant changes

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

7. Investment Income

No significant changes

8. Derivative Instruments

No significant changes

9. Income Taxes

No significant changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A., B., & C.

During 2020, the Company paid dividends from other than earned surplus to its sole shareholder, CDOC, Inc. ("CDOC"), as follows:

(1) On March 31, 2020, the Company paid an extraordinary dividend of \$23,000,000 in cash.

J. - O.

No significant changes

11. Debt

A. None

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

(1) Federal Home Loan Bank of Indianapolis ("FHLBI")

The Company is a member of the FHLBI. As a member of the FHLBI, the Company has the ability to borrow on a collateralized basis from FHLBI. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current borrowing capacity under this agreement is \$600,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBI common stock as a requirement of membership in the FHLBI, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company's General Account.

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(2) FHLB Capital Stock

The Aggregate totals of the FHLBI capital stock as of March 31, 2020 and December 31, 2019 are as follows:

	Total	General Account	Separate Account
2020			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	414,600	414,600	—
Additional Activity Stock	19,835,400	19,835,400	—
Excess Stock	956,500	956,500	—
Aggregate Total	\$ 21,206,500	\$ 21,206,500	\$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXXXXXX	XXXXXXX
2019			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	414,600	414,600	—
Additional Activity Stock	19,835,400	19,835,400	—
Excess Stock	956,500	956,500	—
Aggregate Total	\$ 21,206,500	\$ 21,206,500	\$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXXXXXX	XXXXXXX

Membership Stock eligible and not eligible for redemption as of March 31, 2020 is as follows:

Membership Stock	Current Year Total	Eligible for Redemption				
		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
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	414,600	414,600	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - March 31, 2020	\$ 628,032,096	\$ 526,632,207	\$ 450,000,000
Collateral Pledged - General Account - December 31, 2019	579,988,681	511,066,976	450,000,000

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	\$ 628,032,096	\$ 526,632,207	\$ 450,000,000
Maximum Collateral Pledged - General Account - Prior Year	601,955,592	566,124,940	450,000,000

(4) Borrowing from FHLB

The amounts borrowed as of March 31, 2020 and December 31, 2019 are as follows:

2020	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	450,000,000	450,000,000	—	450,426,231
Other	—	—	—	XXX
Aggregate Total	\$ 450,000,000	\$ 450,000,000	\$ —	\$ 450,426,231
2019				
Debt	\$ —	\$ —	\$ —	XXX
Funding Agreements	450,000,000	450,000,000	—	450,485,405
Other	—	—	—	XXX
Aggregate Total	\$ 450,000,000	\$ 450,000,000	\$ —	\$ 450,485,405

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

The maximum amounts borrowed in 2020 are as follows:

	Total	General Account	Separate Account
Debt	\$ —	\$ —	\$ —
Funding Agreements	450,000,000	450,000,000	—
Other	—	—	—
Aggregate Total	<u>\$ 450,000,000</u>	<u>\$ 450,000,000</u>	<u>\$ —</u>

The FHLB prepayment obligations as of March 31, 2020 are as follows:

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

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

No significant changes

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

No significant changes

14. Liabilities, Contingencies and Assessments

A. - E.

No significant changes

F. All Other Contingencies

- (1) On December 19, 2018, Melanie Cyganowski, as Equity Receiver for Platinum Partners Credit Opportunities Master Fund, LP ("PPCO") and other Platinum entities (the "PPCO Receiver") brought an action in the United States District Court for the Southern District of New York, *Cyganowski v. Beechwood Re Ltd, et al.*, alleging, among other claims, fraud, aiding and abetting fraud, fraudulent transfer and violation of the Racketeer Influenced and Corrupt Organizations Act against numerous defendants, including Beechwood Re Ltd. ("BRe") and many of its affiliates, CNO Financial Group, Inc. ("CNO"), the Company, Bankers Consecos Life Insurance Company ("Bankers Consecos Life"), and 40|86 Advisors, Inc. ("40|86 Advisors"). The PPCO Receiver alleges that Platinum insiders conspired with BRe and its principals and affiliates in a massive fraudulent scheme to enrich the Platinum and BRe insiders to the detriment of Platinum investors and creditors. The PPCO Receiver alleges that CNO, the Company, Bankers Consecos Life, and 40|86 Advisors have liability for the fraudulent scheme of the Platinum and BRe insiders under a theory that they turned a blind eye to the fraudulent scheme due to their desire to transfer unprofitable legacy portfolios of long-term care insurance via the reinsurance transactions with BRe. On January 24, 2019, the court consolidated the PPCO Receiver action with two other cases (to which the CNO companies are not parties) before it for at least discovery purposes. On August 19, 2019, the court granted in their entirety CNO's and 40|86 Advisors' motions to dismiss the PPCO Receiver's claims against them. The court granted in part and denied in part the motions to dismiss of the Company and Bankers Consecos Life, dismissing the PPCO Receiver's claims for, among other things, fraud, aiding and abetting fraud, securities fraud and violation of the Racketeer Influenced and Corrupt Organizations Act, while denying the Company's and Bankers Consecos Life's motions to dismiss the PPCO Receiver's fraudulent transfer and unjust enrichment claims. The Company and Bankers Consecos Life have agreed with the PPCO Receiver to fully settle the *Cyganowski* case and are preparing a settlement agreement for approval by the Court. Under the settlement, neither the Company nor Bankers Consecos Life will incur any liability or make payment to anyone, but instead they will be granted an allowed claim against PPCO's estate.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued

On April 9, 2019, the Company and Bankers Consec Life commenced an action entitled *Bankers Consec Life Insurance Company and Washington National Insurance Company v. Wilmington Trust, National Association*, in the Supreme Court of the State of New York, County of New York, Commercial Division (the "Wilmington Action"). In the Wilmington Action, the Company and Bankers Consec Life assert claims against Wilmington Trust, National Association ("Wilmington") for breaching its express contractual obligations under four trust agreements pursuant to which Wilmington was the trustee in regard to trust assets ceded as part of reinsurance agreements with BRe, as well as for breaching its fiduciary duties to the Company and Bankers Consec Life. The Court granted Wilmington's motion to dismiss this litigation. The Company and Bankers Consec Life are appealing the Court's decision.

On June 7, 2019, the Joint Official Liquidators of Platinum Partners Value Arbitrage Fund L.P. (in Official Liquidation) and Principal Growth Strategies, LLC, commenced suit against, among others, the Company, Bankers Consec Life, 40|86 Advisors, and CNO (collectively, the "CNO Parties") in Delaware Chancery Court. Plaintiffs allege that the CNO Parties were unjustly enriched when they terminated the Company's and Bankers Consec Life's reinsurance agreements with BRe and recaptured assets from reinsurance trusts, in particular, Agera securities. Plaintiffs contend that the Agera securities were fraudulently transferred to the Reinsurance Trusts by other Platinum-related entities and they are seeking to claw back those Agera securities, or the value of those assets from the CNO Parties. The CNO Parties are vigorously contesting the plaintiff's claims. The CNO Parties had removed the case to the United States District Court for the District of Delaware but on April 6, 2020, the District Court granted the plaintiff's motion to remand the case back to the Delaware Chancery Court.

On June 28, 2019, the Company and Bankers Consec Life commenced an action entitled *Bankers Consec Life Insurance Company and Washington National Insurance Company v. KPMG LLP*, in the Supreme Court of the State of New York, County of New York, Commercial Division (the "KPMG Action"). In the KPMG Action, the Company and Bankers Consec Life assert claims against KPMG LLP ("KPMG") for aiding and abetting fraud, constructive fraud and negligent misrepresentation arising from KPMG's alleged role in the Platinum Partners' scheme to defraud the Company and Bankers Consec Life into reinsuring its long-term care business with BRe. The Court granted KPMG's motion to dismiss this litigation. Bankers Consec Life and Washington National are appealing the Court's decision.

(2) No significant changes

15. Leases

No significant changes

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

No significant changes

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

- A. None
- B. None
- C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the three months ended March 31, 2020 and reacquired within 30 days of the sale date.

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at March 31, 2020

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
Industrial and miscellaneous (unaffiliated)	\$ —	\$ —	\$ 212,699	\$ —	\$ 212,699
Preferred stock					
Industrial and miscellaneous (unaffiliated)		5,307,347	2,012,002	—	7,319,349
Common stock					
Industrial and miscellaneous (unaffiliated)	125,280	23,933,260	50	—	24,058,590
Cash equivalents					
Exempt money market mutual funds	14,052	—	—	—	14,052
All other money market mutual funds	21,377,983	—	—	—	21,377,983
Total Cash equivalents	21,392,035	—	—		21,392,035
Derivative assets					
Options	—	926,958	—	—	926,958
Separate account assets					
Variable annuities	—	3,071,943	—	—	3,071,943
Non-variable annuities	—	150,005	—	—	150,005
Total Separate account assets	—	3,221,948	—	—	3,221,948
Total Assets at fair value	\$ 21,517,315	\$ 33,389,513	\$ 2,224,751	\$ —	\$ 57,131,579
Total Liabilities at fair value	\$ —	\$ —	\$ —	\$ —	\$ —

(2) Current Quarter 2020 Progression of Fair Value Measurements in Level 3

	Balance at 1/1/2020	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 3/31/2020
Bonds (industrial and miscellaneous) - unaffiliated	\$ 212,699	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 212,699
Preferred stock (industrial and miscellaneous) - unaffiliated	2,012,002	—	—	—	—	—	\$ 2,012,002
Common stock (industrial and miscellaneous) - unaffiliated	50	—	—	—	—	—	50
Total	\$ 2,224,751	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 2,224,751

- (3) There were no transfers into or out of level 3 during the first quarter of 2020.
- (4) The Company’s financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

- Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.
- Level 2 - includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; certain mutual fund investments; most short-term investments; and non-exchange-traded derivatives such as call options.
- Level 3 - includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of March 31, 2020, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous bonds was \$212,699. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of March 31, 2020, the reported fair value of the Company's investment in Level 2 industrial and miscellaneous preferred stock consisted of \$5,307,347. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of March 31, 2020, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was \$2,012,002. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of March 31, 2020, the reported fair value of the Company's investment in Level 2 common stock included \$21,206,500 of FHLBI common stock. The stock may only be issued, redeemed and repurchased by FHLBI at a price equal to its par value.

As of March 31, 2020, the reported fair value of the Company's investment in Level 2 industrial and miscellaneous common stock was \$2,642,338. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of March 31, 2020, the reported fair value of the Company's investment in Level 2 common stock also included warrants totaling \$84,421. The Company measured the fair value of these investments based on an independent pricing service valuation model using the observable inputs based on the warrant characteristics.

As of March 31, 2020, the reported fair value of the Company's investment in Level 3 common stock was \$50. The Company measured the fair value of these investments based on internally developed models or methodologies using unobservable inputs that contain management assumptions.

As of March 31, 2020, the reported fair value of the Company's investment in Level 2 options was \$926,958. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

As of March 31, 2020, the reported fair value of the Company's investment in Level 2 variable and non-variable annuities recorded as separate accounts assets was \$3,221,948. Fair value of the variable annuity separate accounts is measured using the net asset value of the underlying investment portfolios as reported by Fundamental Investors, Inc. and DWS, which are diversified open-end management investment companies. Fair value of the non-variable annuity separate accounts is measured using the value of the underlying certificates of deposit plus minimum guarantees.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

B. - C. As of March 31, 2020, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable Carrying Value
Bonds	\$ 5,331,679,042	\$ 4,883,482,201	\$ —	\$ 5,239,169,724	\$ 92,509,318	\$ —	\$ —
Preferred stock	77,985,117	51,303,377	—	30,103,054	47,882,063	—	—
Common stock	24,058,588	24,058,588	125,280	23,933,258	50	—	—
Mortgage loans	155,503,449	148,703,828	—	—	155,503,449	—	—
Cash	17,464,272	17,464,272	17,464,272	—	—	—	—
Cash equivalents	21,392,035	21,392,035	21,392,035	—	—	—	—
Contract loans	22,919,594	22,915,968	—	—	22,919,594	—	—
Derivatives	926,958	926,958	—	926,958	—	—	—
Surplus debentures	74,512,224	67,368,753	—	74,512,224	—	—	—
Total Assets	<u>\$ 5,726,441,279</u>	<u>\$ 5,237,615,980</u>	<u>\$ 38,981,587</u>	<u>\$ 5,368,645,218</u>	<u>\$ 318,814,474</u>	<u>\$ —</u>	<u>\$ —</u>
Deposit-type contracts	\$ 467,681,225	\$ 465,956,171	\$ —	\$ 450,426,230	\$ 17,254,995	\$ —	\$ —
Total Liabilities	<u>\$ 467,681,225</u>	<u>\$ 465,956,171</u>	<u>\$ —</u>	<u>\$ 450,426,230</u>	<u>\$ 17,254,995</u>	<u>\$ —</u>	<u>\$ —</u>

D. None

21. Other Items

A. - B.

None

C. Other Disclosures

The novel coronavirus ("COVID-19") was declared a global pandemic by the World Health Organization in March 2020. The COVID-19 pandemic has negatively impacted the U.S. and global economies, lowered equity market valuations, created significant volatility and disruption in the capital markets, dramatically increased unemployment levels and has fueled concerns that it will lead to a global recession. Depending on the duration and severity of the pandemic, we foresee the potential for adverse impacts related to, among other things: (i) sales results; (ii) insurance product margins; (iii) net investment income; (iv) invested assets; (v) regulatory capital; (vi) liabilities for insurance products; and (vii) income tax assets. The full extent to which COVID-19 will impact our business, results of operations and financial condition remains uncertain. For the three months ended March 31, 2020, the adverse impacts of the pandemic were generally limited to the last half of the month of March.

D. - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, May 13, 2020. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

No significant changes

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. - D.
- None
- E. During the first three months of 2020, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019, net of MODCO reserves, were \$305,310,366. As of March 31, 2020, \$51,880,491 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves, including assumed MODCO reserves, remaining for prior years are now \$250,236,722 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$3,193,153 favorable prior year development from December 31, 2019 to March 31, 2020. The favorable development is the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Prior year reserves, including assumed MODCO reserves (Note 25)	\$ 305,310,366
MODCO claim reserves and liabilities	<u>(40,626,127)</u>
Claim reserves and liabilities, December 31, prior year (Sch. H, Part 3, line 3.2)	<u>\$ 264,684,239</u>
Current year reserves, including assumed MODCO reserves (Note 25)	\$ 250,236,722
MODCO claim reserves and liabilities	<u>(35,077,097)</u>
Prior year claim reserves and liabilities, March 31, current year (Sch. H, Part 3, line 2.1)	<u>\$ 215,159,625</u>
Favorable (unfavorable) prior year development (Note 25)	\$ 3,193,153
Change in MODCO claim reserves and liabilities	<u>(5,549,030)</u>
Sch. H test (Sch. H, Part 3, line 3.3)	<u>\$ (2,355,877)</u>

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant changes

30. Premium Deficiency Reserves

No significant changes

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTES TO FINANCIAL STATEMENTS

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

No significant changes

36. Loss/Claim Adjustment Expenses

No significant changes

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?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [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.

0001224608

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

If yes, complete and file the merger history data file with the NAIC.

Yes [] No [X]

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	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?

If yes, attach an explanation.

Yes [] No [X] N/A []

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2018

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.

12/31/2013

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).

05/28/2015

6.4

By what department or departments?
Indiana

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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Bankers Life Securities, Inc.	Chicago, IL				YES
Bankers Life Advisory Services, Inc.	Chicago, IL				YES

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$24,157,275
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$19,130,834	\$19,130,834
14.23 Common Stock	\$39,256,700	\$39,273,154
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$18,329,514	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$76,717,048	\$58,403,988
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$19,130,834	\$19,130,834
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [X] No [] N/A []
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.

\$

16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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
The Bank of New York Mellon	1 Wall Street, 14th Floor, New York, NY 10286
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd., Indianapolis, IN 46240
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

- 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
40 86 Advisors, Inc.	A.....

- 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107740	40 86 Advisors, Inc.	549300WH223WQVWQD59	SEC	DS.....

- 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]

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

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

146,698,794

1.14

Total Mortgages in Good Standing

\$

146,698,794

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

2,005,034

1.44

Total Mortgages in Process of Foreclosure

\$

2,005,034

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

148,703,828

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

82.989

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

39.688

%

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

\$

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

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[X]

No

[]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[]

No

[]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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		
			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	354,502	8,105	1,447,310	1,809,917
2.	Alaska	AK	L	5,396		30,520	35,916
3.	Arizona	AZ	L	93,752	11,220	529,567	634,539
4.	Arkansas	AR	L	134,737	5,169	1,593,007	1,732,913
5.	California	CA	L	1,858,897	323,935	5,152,687	7,335,520
6.	Colorado	CO	L	74,808	16,725	2,011,241	2,102,775
7.	Connecticut	CT	L	126,392	1,826	55,389	183,607
8.	Delaware	DE	L	24,493	1,085	157,489	183,067
9.	District of Columbia	DC	L	68,850	5,450	150,612	224,913
10.	Florida	FL	L	1,532,134	50,007	9,274,859	10,857,001
11.	Georgia	GA	L	281,211	64,408	1,447,575	1,793,194
12.	Hawaii	HI	L	68,354	4,028	68,604	140,986
13.	Idaho	ID	L	101,841	825	1,260,900	1,363,566
14.	Illinois	IL	L	418,359	47,370	16,780,118	17,245,846
15.	Indiana	IN	L	265,346	3,932	5,942,370	6,211,648
16.	Iowa	IA	L	161,081	18,667	17,258,673	17,438,420
17.	Kansas	KS	L	102,673	1,325	5,659,735	5,763,733
18.	Kentucky	KY	L	212,410	510	3,223,775	3,436,695
19.	Louisiana	LA	L	347,709	12,612	2,796,300	3,156,620
20.	Maine	ME	L	62,361		539,733	602,094
21.	Maryland	MD	L	261,908	15,188	837,691	1,114,786
22.	Massachusetts	MA	L	142,877	750	300,854	444,481
23.	Michigan	MI	L	163,584	17,031	1,500,153	1,680,768
24.	Minnesota	MN	L	130,624	12,272	2,362,302	2,505,198
25.	Mississippi	MS	L	101,886	3,162	588,178	693,226
26.	Missouri	MO	L	158,952	10,329	5,151,897	5,321,178
27.	Montana	MT	L	18,814	555	1,735,249	1,754,618
28.	Nebraska	NE	L	121,557	14,336	7,743,023	7,878,916
29.	Nevada	NV	L	223,749	10,530	867,744	1,102,023
30.	New Hampshire	NH	L	17,638	778	118,461	136,876
31.	New Jersey	NJ	L	441,744	25,198	653,963	1,120,905
32.	New Mexico	NM	L	83,423	7,535	572,692	663,650
33.	New York	NY	N	79,472	50,387	73,450	203,309
34.	North Carolina	NC	L	448,631	54,993	3,718,157	4,221,781
35.	North Dakota	ND	L	84,126	190	6,039,373	6,123,689
36.	Ohio	OH	L	880,909	27,612	8,391,284	9,299,805
37.	Oklahoma	OK	L	159,090	11,545	5,046,885	5,217,520
38.	Oregon	OR	L	58,875	14,630	295,881	369,386
39.	Pennsylvania	PA	L	501,493	594,508	3,295,172	4,391,173
40.	Rhode Island	RI	L	24,213	17,923	24,349	66,486
41.	South Carolina	SC	L	652,097	733	2,514,355	3,167,185
42.	South Dakota	SD	L	41,473	1,295	9,590,856	9,633,623
43.	Tennessee	TN	L	594,009	5,493	4,098,661	4,698,163
44.	Texas	TX	L	1,056,631	108,692	9,986,786	11,152,108
45.	Utah	UT	L	120,312	1,080	1,900,920	2,022,313
46.	Vermont	VT	L	15,267	180	824,106	839,552
47.	Virginia	VA	L	898,932	23,819	2,358,132	3,280,883
48.	Washington	WA	L	65,686	1,494	375,318	442,497
49.	West Virginia	WV	L	397,387	265	3,256,556	3,654,209
50.	Wisconsin	WI	L	87,032	27,004	1,938,207	2,052,243
51.	Wyoming	WY	L	9,128	190	689,921	699,239
52.	American Samoa	AS	N				
53.	Guam	GU	L	144,453		107	144,560
54.	Puerto Rico	PR	L	222,599		3,878,680	4,101,280
55.	U.S. Virgin Islands	VI	L	7,626		155,649	163,276
56.	Northern Mariana Islands	MP	N	1,642			1,642
57.	Canada	CAN	N	145		508	653
58.	Aggregate Other Aliens	OT	XXX	11,232		3,384	14,616
59.	Subtotal	XXX		14,724,523	1,636,892	166,269,370	182,630,785
90.	Reporting entity contributions for employee benefits plans	XXX					
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		132,816			132,816
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		208,844	300,605		509,449
94.	Aggregate or other amounts not allocable by State	XXX					
95.	Totals (Direct Business)	XXX		15,066,183	1,636,892	166,569,975	183,273,050
96.	Plus Reinsurance Assumed	XXX		38,872	90,128	5,548,049	5,677,049
97.	Totals (All Business)	XXX		15,105,055	1,727,021	172,118,024	188,950,099
98.	Less Reinsurance Ceded	XXX		4,782,572	1,460,838	744,655	6,988,065
99.	Totals (All Business) less Reinsurance Ceded	XXX		10,322,483	266,183	171,373,368	181,962,034
DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX		11,232		3,384	14,616
58002.		XXX					
58003.		XXX					
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX					
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		11,232		3,384	14,616
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX					
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX					

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....53

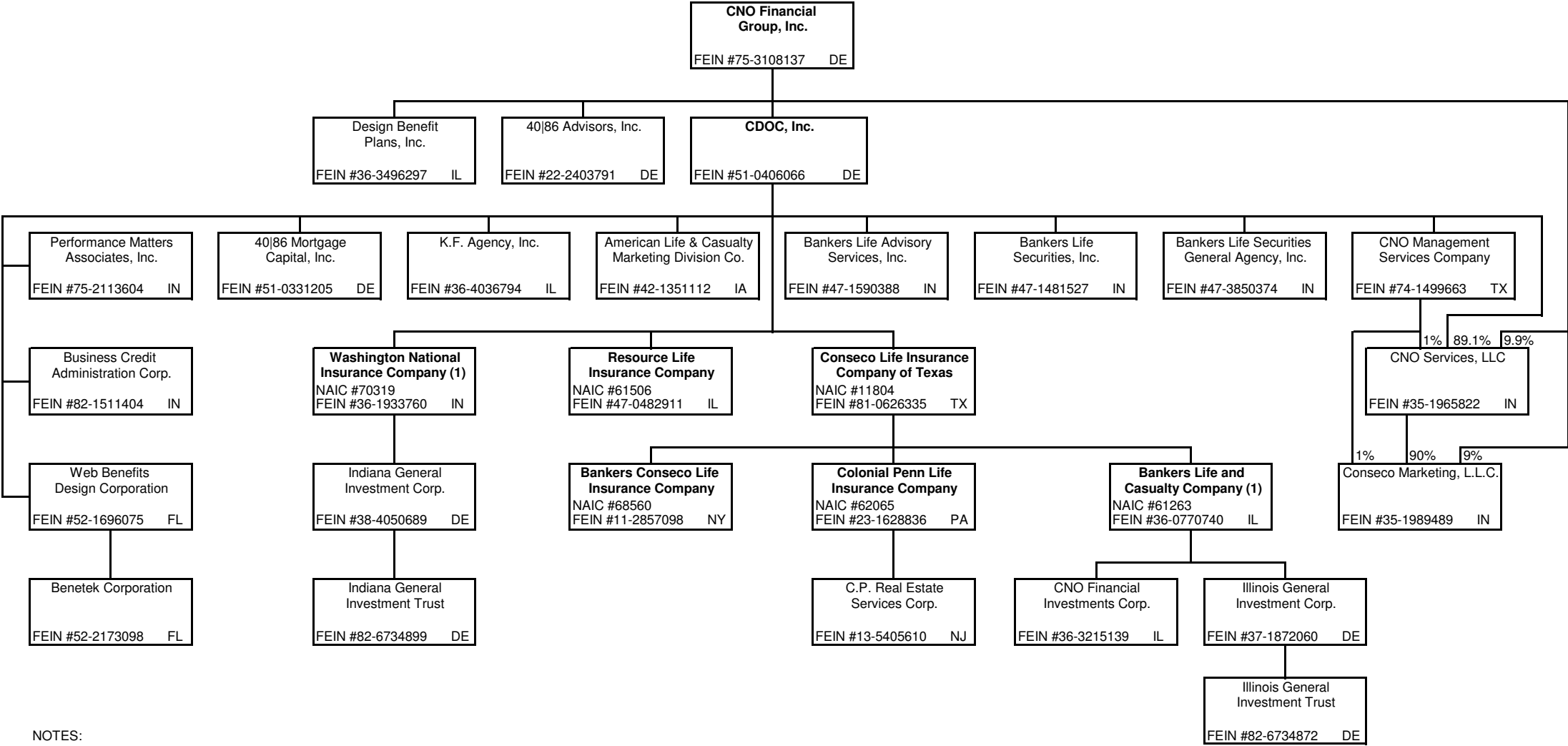
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

N - None of the above - Not allowed to write business in the state.....4

R - Registered - Non-domiciled RRGs.....

Q - Qualified - Qualified or accredited reinsurer.....

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



NOTES:
All subsidiaries are 100% owned unless otherwise indicated.
Names of insurance companies and their parent companies are in bold letters.
(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	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	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0233	CNO Financial Group, Inc.	.68560	11-2857098				Bankers Conesco Life Insurance Company	.NY	.IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.61263	36-0770740				Bankers Life and Casualty Company	.IL	.IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.62065	23-1628836				Colonial Penn Life Insurance Company	.PA	.IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.11804	81-0626335				Conseco Life Insurance Company of Texas	.TX	.IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.61506	47-0482911				Resource Life Insurance Company	.IL	.IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.70319	36-1933760				Washington National Insurance Company	.IN	.RE	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			38-4050689				Indiana General Investment Corp.	.DE	.DS	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			82-6734899				Indiana General Investment Trust	.DE	.DS	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			13-5405610				C.P. Real Estate Services Corp.	.NJ	.NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-3215139				CNO Financial Investments Corp.	.IL	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			37-1872060				Illinois General Investment Corp.	.DE	.NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			82-6734872				Illinois General Investment Trust	.DE	.NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	.DE	.UIP	Publicly held				.N	.0100
			51-0406066				CDOC, Inc.	.DE	.LDP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.Y	
			22-2403791				40186 Advisors, Inc.	.DE	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-3496297				Design Benefit Plans, Inc.	.IL	.NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			75-2113604				Performance Matters Associates, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			51-0331205				40186 Mortgage Capital, Inc.	.DE	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			36-4036794				K.F. Agency, Inc.	.IL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
							American Life & Casualty Marketing Division								
			42-1351112				Co.	.IA	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1590388				Bankers Life Advisory Services, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1481527				Bankers Life Securities, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
							Bankers Life Securities General Agency, Inc.								
			47-3850374					.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			82-1511404				Business Credit Administration Corp.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-1696075				Web Benefits Design Corporation	.FL	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			52-2173098				Benetek Corporation	.FL	.NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	.N	
			74-1499663				CNO Management Services Company	.TX	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	.N	
			35-1965822				CNO Services, LLC	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conseco Marketing, L.L.C.	.IN	.NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	.N	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

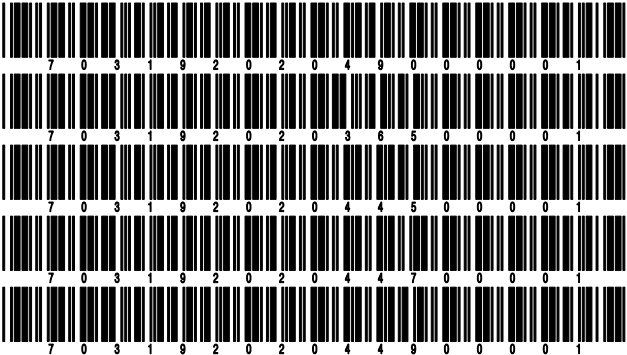
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
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?	NO
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. None
2. None
3. None
5. None
7. None

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income		1,075	5,960
08.305. Fees from prescription drug cards	828	1,080	3,746
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	828	2,155	9,706

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. Transfer of life and annuity reserves under coinsurance ceded agreements	(33,279)	(16,073)	(73,043)
2705. Department of Insurance penalties	1,500		1,000
2797. Summary of remaining write-ins for Line 27 from overflow page	(31,779)	(16,073)	(72,043)

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	47,252,488	49,158,893
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		37,096
5. Deduct amounts received on disposals		186,045
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	419,657	1,757,455
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	46,832,832	47,252,488
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	46,832,832	47,252,488

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	174,173,234	204,536,709
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	25,469,406	30,363,475
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	148,703,828	174,173,234
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	148,703,828	174,173,234
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	148,703,828	174,173,234

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	211,399,787	187,118,370
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		17,697,963
2.2 Additional investment made after acquisition	1,592,824	37,729,552
3. Capitalized deferred interest and other		
4. Accrual of discount	404	1,804
5. Unrealized valuation increase (decrease)	(18,519,614)	13,121,551
6. Total gain (loss) on disposals	2,285,602	3,551,357
7. Deduct amounts received on disposals	16,362,549	46,582,092
8. Deduct amortization of premium and depreciation	9,820	37,714
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		1,201,002
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	180,386,635	211,399,787
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	180,386,635	211,399,787

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,913,505,573	4,740,028,006
2. Cost of bonds and stocks acquired	208,036,717	1,053,690,365
3. Accrual of discount	2,472,781	12,170,937
4. Unrealized valuation increase (decrease)	(180,041)	3,552,603
5. Total gain (loss) on disposals	4,803,008	6,216,062
6. Deduct consideration for bonds and stocks disposed of	129,589,394	900,537,465
7. Deduct amortization of premium	1,082,675	4,107,279
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		1,127,639
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	151,380	3,619,983
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,998,117,349	4,913,505,573
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	4,998,117,349	4,913,505,573

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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)	2,753,803,011	72,409,461	90,613,547	(92,997,214)	2,642,601,711			2,753,803,011
2. NAIC 2 (a)	1,949,737,576	116,896,068	18,477,328	52,152,473	2,100,308,789			1,949,737,576
3. NAIC 3 (a)	83,435,137	6,211,500	15,504,667	40,264,368	114,406,338			83,435,137
4. NAIC 4 (a)	14,101,648		39,464	1,970,481	16,032,665			14,101,648
5. NAIC 5 (a)	1,100,000	8,820,000			9,920,000			1,100,000
6. NAIC 6 (a)	212,699				212,699			212,699
7. Total Bonds	4,802,390,071	204,337,029	124,635,006	1,390,108	4,883,482,202			4,802,390,071
PREFERRED STOCK								
8. NAIC 1	3,501,150				3,501,150			3,501,150
9. NAIC 2	21,352,044				21,352,044			21,352,044
10. NAIC 3	19,130,834				19,130,834			19,130,834
11. NAIC 4								
12. NAIC 5	4,249,997	1,057,350			5,307,347			4,249,997
13. NAIC 6	2,012,002				2,012,002			2,012,002
14. Total Preferred Stock	50,246,027	1,057,350			51,303,377			50,246,027
15. Total Bonds and Preferred Stock	4,852,636,098	205,394,379	124,635,006	1,390,108	4,934,785,579			4,852,636,098

(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 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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)	6,046,166
2.	Cost Paid/(Consideration Received) on additions	1,399,058
3.	Unrealized Valuation increase/(decrease)	(4,738,715)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	896,804
6.	Considerations received/(paid) on terminations	2,676,355
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	926,958
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	926,958

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.....	926,958
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2)	926,958
4.	Part D, Section 1, Column 5	926,958
5.	Part D, Section 1, Column 6	
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	926,958
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	926,958
10.	Part D, Section 1, Column 8	926,958
11.	Part D, Section 1, Column 9	
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	
16.	Total (Line 13 plus Line 14 minus Line 15)	

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	35,940,631	52,866,424
2. Cost of cash equivalents acquired	198,329,659	893,824,514
3. Accrual of discount		2
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	9,830	1,082
6. Deduct consideration received on disposals	212,888,084	910,751,391
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,392,036	35,940,631
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	21,392,036	35,940,631

SCHEDULE A - PART 2

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
			NONE					
0399999 - Totals								

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

[illegible]

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

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					
1699	SANTA ROSA	CA		06/19/2013	03/30/2020	1,762,114						1,762,114	1,762,114				
1701	LAYTON	UT		06/27/2013	03/06/2020	11,405,509						11,405,509	11,405,509				
1718	AUSTIN	TX		10/16/2013	01/30/2020	10,993,721						10,993,721	10,993,721				
0199999. Mortgages closed by repayment						24,161,344						24,161,344	24,161,344				
1006	POWDER SPRINGS	GA		11/30/2005		17,869						17,869	17,869				
1051	ROSEVILLE	CA		05/15/2006		56,087						56,087	56,087				
1448	CHARLOTTE	NC		12/11/2007		9,139						9,139	9,139				
1561	BLOOMINGTON	MIN		09/28/2007		13,576						13,576	13,576				
1675	WHEAT RIDGE	CO		09/13/2012		22,158						22,158	22,158				
1676	ALPHARETTA	GA		06/27/2012		32,562						32,562	32,562				
1678	FISHERS	IN		08/16/2012		28,211						28,211	28,211				
1683	LONE TREE	CO		09/14/2012		35,771						35,771	35,771				
1684	CORONA	CA		12/31/2012		53,373						53,373	53,373				
1703	PLEASANTON	CA		07/23/2013		38,741						38,741	38,741				
1705	CONCORD	CA		11/07/2013		66,029						66,029	66,029				
1708	LOUISVILLE	KY		09/13/2013		44,488						44,488	44,488				
1719	MORRISVILLE	NC		11/26/2013		42,593						42,593	42,593				
1751	SUN PRAIRIE	WI		01/28/2015		56,808						56,808	56,808				
1760	SALT LAKE CITY	UT		04/01/2015		23,030						23,030	23,030				
1761	ALDIE	VA		08/06/2015		75,647						75,647	75,647				
1764	FISHERS	IN		08/05/2015		29,660						29,660	29,660				
1771	CORNELIUS	NC		05/18/2016		45,884						45,884	45,884				
1772	SAN ANTONIO	TX		01/21/2016		67,584						67,584	67,584				
1774	SPOKANE	WA		05/19/2016		96,265						96,265	96,265				

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1775	KENNESAW	GA		.04/07/2016		..41,033							..41,033	..41,033			
1776	LOUISVILLE	KY		.06/15/2016		..43,618							..43,618	..43,618			
1778	MIAMI	FL		.06/29/2016		..56,438							..56,438	..56,438			
1783	KENMORE	WA		.10/31/2016		..36,601							..36,601	..36,601			
1801	CORNELIUS	NC		.06/09/2017		..18,212							..18,212	..18,212			
185033	TULSA	OK		.12/26/2001		..69,092							..69,092	..69,092			
325015	TULSA	OK		.12/29/2004		..30,768							..30,768	..30,768			
325019	DALLAS	GA		.06/02/2005		..16,105							..16,105	..16,105			
325022	ORLANDO	FL		.06/23/2005		..58,057							..58,057	..58,057			
325027	GRANTS PASS	OR		.09/30/2005		..52,434							..52,434	..52,434			
425009	CLAYTON	NC		.06/02/2005		..19,583							..19,583	..19,583			
425018	HUNTERSVILLE	NC		.09/08/2005		..10,643							..10,643	..10,643			
0299999. Mortgages with partial repayments						1,308,063							1,308,063	1,308,063			
0599999 - Totals						25,469,406							25,469,406	25,469,406			

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Dyal III US Investors LP	Dover	DE	NB Dyal Associates III LP		10/28/2016			35,100		1,525,473	0.133
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Genstar Capital VII, LP		10/01/2015	1		9,594		70,932	0.138
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC		12/30/2015	1		13,223		756,777	1.128
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Kinderhook Capital Fund IV GP, LLC		04/27/2015	3		10,938		271,419	0.367
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSP		12/03/2018			151,744		1,277,509	0.043
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Platinum Capital Partners IV, LP		03/21/2017	3		134,595		487,238	0.036
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP		04/26/2018	3		10,057		1,541,514	0.336
000000-00-0	Taiga Special Opportunities DAC	Dublin	IRL	TSO Holdings LP		07/12/2017			394,609		1,652,593	0.570
1999999. Joint Venture Interests - Common Stock - Unaffiliated									759,860		7,583,455	XXX
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Pearlmark Mezzanine Partners GP IV, LLC		10/28/2015	2		279,592		144,704	1.434
2199999. Joint Venture Interests - Real Estate - Unaffiliated									279,592		144,704	XXX
000000-00-0	AMP Capital Infrastructure Debt Fund III	Luxembourg	LUX	AMP Capital Investors (GIF GP) S.à r.l.		10/23/2017			155,089		807,776	1.559
000000-00-0	Centerfield Capital Partners IV, LP	Indianapolis	IN	Centerfield Capital Partners IV, LLC		11/21/2017	2		398,283		1,396,515	6.474
2599999. Joint Venture Interests - Other - Unaffiliated									553,372		2,204,291	XXX
4899999. Total - Unaffiliated									1,592,824		9,932,450	XXX
4999999. Total - Affiliated												XXX
5099999 - Totals									1,592,824		9,932,450	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Aurelius Capital Partners, LP	New York	NY	Direct	11/01/2013	01/28/2020	480,861							480,861	562,800		81,939	81,939	
000000-00-0	Good Hill Partners Fund LP	Westport	CT	Direct	03/23/2017	02/10/2020	9,001,249							9,001,249	10,347,025		1,345,776	1,345,776	
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	01/02/2020	150							150					
000000-00-0	Hildene Opportunities Fund LP	Stamford	CT	Direct	06/29/2017	01/24/2020	2,500,000							2,500,000	3,278,070		778,070	778,070	
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Cash Distribution	04/27/2015	02/21/2020	14,969							14,969	14,969				
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	Cash Distribution	12/03/2018	01/22/2020	6,373							6,373	6,373				
000000-00-0	Kylin Fund, LP Class S	New York	NY	Direct	12/01/2014	01/24/2020	9,400							9,400	11,485		2,085	2,085	
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Cash Distribution	01/21/2015	02/06/2020	70,933							70,933	70,933				
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Cash Distribution	03/21/2017	03/13/2020	10,286							10,286	10,286				
000000-00-0	Polygon Convertible Opportunity Fund LP	New York	NY	Direct	03/26/2018	01/21/2020	524,031							524,031	568,839		44,807	44,807	
000000-00-0	Taiga Special Opportunities DAC	Dublin	IRL	Direct	07/12/2017	03/18/2020	136,632							136,632	169,558		32,926	32,926	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							12,754,885							12,754,885	15,040,487		2,285,602	2,285,602	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	02/19/2020	934,685							934,685	934,685				
2099999. Joint Venture Interests - Common Stock - Affiliated							934,685							934,685	934,685				
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Cash Distribution	10/28/2015	03/30/2020	6,626							6,626	6,626				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,626							6,626	6,626				
000000-00-0	AMP Capital Infrastructure Debt Fund III	Luxembourg	LUX	Cash Distribution	10/23/2017	03/25/2020	157,844							157,844	157,844				
48660#-10-6	Kayne Anderson Real Estate Debt II, LP	Los Angeles	CA	Cash Distribution	03/10/2017	03/04/2020	200,215							200,215	200,215				
2599999. Joint Venture Interests - Other - Unaffiliated							358,059							358,059	358,059				
000000-00-0	Boston Capital PMI Tax Credit Fund, LP	Boston	MA	Final Tax Credit Utilization	10/03/2014	02/27/2020	22,692							22,692	22,692				15,822

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							22,692							22,692	22,692				15,822
4899999. Total - Unaffiliated							13,142,262							13,142,262	15,427,864		2,285,602	2,285,602	15,822
4999999. Total - Affiliated							934,685							934,685	934,685				
5099999 - Totals							14,076,946							14,076,946	16,362,549		2,285,602	2,285,602	15,822

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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
46513J-XN-6	STATE OF ISRAEL	C	01/09/2020	CITIGROUP		1,620,320	1,640,000		1FE
1099999	Subtotal - Bonds - All Other Governments					1,620,320	1,640,000		XXX
167486-SD-2	CHICAGO ILL		02/20/2020	WELLS FARGO SECURITY		1,900,140	1,500,000	13,943	2FE
3199999	Subtotal - Bonds - U.S. Special Revenues					1,900,140	1,500,000	13,943	XXX
05607Q-AN-8	BX 2020-BXLP C		01/23/2020	CITIGROUP GLOBAL		2,000,000	2,000,000		1FE
11271R-AB-5	BROOKFIELD FINANCE LLC		02/18/2020	DEUTSCHE BANK		5,943,480	6,000,000		1FE
12498*-AA-2	TERRA FUNDING-20		03/15/2020	CAPITALIZED INTEREST		5,755	5,755		1PL
126408-HG-1	CSX CORP		02/05/2020	MORGAN STANLEY & CO		4,437,195	3,958,000	44,857	2FE
126694-EK-0	CIHL 2005-18 A3		03/25/2020	CAPITALIZED INTEREST			1,831		1FM
14040H-BM-6	CAPITAL ONE FINANCIAL CO		03/26/2020	RBC CAPITAL MARKETS		482,810	500,000	568	2FE
14448C-AC-8	CARRIER GLOBAL CORP		03/11/2020	VARIOUS		10,850,640	11,000,000	9,539	2FE
225458-F7-8	CSFB 2005-7 2A4		01/28/2020	CAPITALIZED INTEREST			38		1FM
22822V-AQ-4	CROWN CASTLE INTL CORP		03/31/2020	BOFA SECURITIES INC		4,945,000	5,000,000		2FE
233851-DV-3	DAIMLER FINANCE NA LLC		03/26/2020	RBC CAPITAL MARKETS		943,220	1,000,000	2,952	1FE
260543-CV-3	DOW CHEMICAL CO/THE		03/11/2020	MORGAN STANLEY & CO		3,237,360	3,000,000	47,200	2FE
26078J-AF-7	DUPONT DE NEMOURS INC		03/12/2020	VARIOUS		3,626,490	3,000,000	40,191	2FE
30161N-AY-7	EXELON CORP		03/30/2020	JP MORGAN SECURITIES		1,997,720	2,000,000		2FE
30711X-LT-9	CAS 2017-C04 2M2		01/28/2020	BOFA SECURITIES INC		3,631,367	3,500,000	4,427	1
30711X-Y2-4	CAS 2018-C05 1M2		01/28/2020	VARIOUS		4,079,531	4,000,000	7,065	2
337738-AV-0	FISERV INC		03/24/2020	VARIOUS		2,916,270	3,000,000	30,311	2FE
362341-KD-0	GSAMP 2005-HE4 M2		03/25/2020	NOMURA SECURITIES		1,331,928	1,374,893	128	1FM
369604-BF-9	GENERAL ELECTRIC CO		03/12/2020	VARIOUS		3,021,241	3,319,000	59,707	2FE
38141E-BB-1	GOLDMAN SACHS GROUP INC		01/30/2020	JEFFERIES LLC		2,077,370	2,000,000	12,884	2FE
46625H-RW-2	JPMORGAN CHASE & CO		01/30/2020	JEFFERIES LLC		2,041,974	2,000,000	1,684	1FE
48252D-AA-3	KKR GROUP FINANCE CO VII		02/18/2020	CITIGROUP GLOBAL		3,978,960	4,000,000		1FE
49446R-AV-1	KIMCO REALTY CORP		02/04/2020	VARIOUS		8,250,400	8,000,000	129,089	2FE
548661-DW-4	LOWE'S COS INC		03/24/2020	JP MORGAN SECURITIES		3,992,560	4,000,000		2FE
617446-BK-8	MORGAN STANLEY		01/30/2020	MORGAN STANLEY & CO		2,004,440	2,000,000	1,488	1FE
61744Y-AG-3	MORGAN STANLEY		02/03/2020	MIZUHO SECURITIES USA		2,041,540	2,000,000	15,448	1FE
63941K-AC-9	NAVL 2020-CA A2B		03/10/2020	JP MORGAN SECURITIES		5,000,000	5,000,000		1FE
651229-AX-4	NEWELL BRANDS INC		02/19/2020	WELLS FARGO SECURITY		1,123,750	1,000,000	20,903	3FE
677050-AN-6	OGLETHORPE POWER CORP		02/05/2020	SUSQUEHANNA FINANCIAL		3,885,325	3,148,000	55,641	2FE
713448-EV-6	PEPSICO INC		03/17/2020	BOFA SECURITIES INC		984,190	1,000,000		1FE
747262-AW-3	QVC INC		02/19/2020	STIFEL NICOLAUS		1,017,240	1,000,000	908	2FE
750731-AA-9	AUTUMN WIND HQ LLC (RAIDERS FOOTBALL)		02/20/2020	DIRECT ISSUE		2,000,000	2,000,000		1Z
75157D-AC-8	RAMP 2007-RS2 A3		03/25/2020	CAPITALIZED INTEREST			239		1FM
76110W-N6-9	RASC 2005-KS2 M1		03/24/2020	MESIROW FINANCIAL		635,152	681,814	30	1Z
832696-AT-5	JM SMUCKER CO		03/12/2020	CREDIT SUISSE		5,221,378	5,575,000	3,848	2FE
871829-BJ-5	SYSCO CORPORATION		03/12/2020	BOFA SECURITIES INC		916,430	1,000,000	3,025	2FE
889184-AA-5	TOLEDO HOSPITAL/THE		02/20/2020	WELLS FARGO SECURITY		1,082,790	1,000,000	13,701	2FE
88948A-DZ-7	TOLL ROAD INV PART II		02/20/2020	WELLS FARGO SECURITY		3,150,000	10,500,000		1FE
891792-AA-1	TOWER HEALTH		02/20/2020	VARIOUS		6,122,080	6,000,000	1,607	2FE
899043-AA-1	TUFTS UNIVERSITY		02/19/2020	RAYMOND JAMES		4,358,576	3,161,000	55,506	1FE
95002C-AC-5	WFCM 2020-SOP B		01/29/2020	WELLS FARGO SECURITY		6,445,715	6,453,000		1FE
95101V-AA-7	WESLEYAN UNIVERSITY		02/12/2020	WELLS FARGO SECURITY		7,475,460	6,000,000	34,264	1FE
976657-AH-9	WEC ENERGY GROUP INC		01/15/2020	JEFFERIES LLC		2,821,830	3,018,000	21,244	2FE
775109-B6-5	ROGERS COMMUNICATIONS IN		03/17/2020	MORGAN STANLEY & CO		1,006,720	1,000,000	4,061	2FE
78015K-7E-8	ROYAL BANK OF CANADA		03/26/2020	WELLS FARGO SECURITY		343,684	374,000	1,666	1FE
00652M-AE-2	ADANI PORTS AND SPECIAL	C	01/15/2020	CITIGROUP		851,828	810,000	1,378	2FE
00654G-AA-1	ADANI ELECTRICITY MUMBAI	C	02/05/2020	CITIGROUP		1,500,000	1,500,000		2FE
01749P-AS-7	ALLEG 2015-1A B1R	C	03/05/2020	ROBERT W BAIRD		2,492,188	2,500,000	9,607	1FE
111021-AN-1	BRITISH TELECOMMUNICATIO	C	01/31/2020	RBC CAPITAL MARKETS		7,369,300	7,000,000	59,854	2FE
15032D-AK-7	CEDF 2016-6A BR	C	03/02/2020	BNP PARIBAS		1,490,250	1,500,000	6,126	1FE
225401-AH-1	CREDIT SUISSE GROUP AG	C	01/30/2020	RBC CAPITAL MARKETS		2,287,058	2,250,000	10,359	2FE
29081P-AF-2	EMBOTELLADORA ANDINA SA	C	01/16/2020	ML PIERCE FENNER SMITH		2,554,880	2,560,000		2FE
55818V-AY-3	MDPK 2014-15A A2R	C	03/02/2020	MORGAN STANLEY & CO		1,000,000	1,000,000	3,386	1FE
582838-AA-4	MEXICO GENERADORA DE ENE	C	01/15/2020	CITIGROUP		237,385	237,893	1,490	2FE
58803A-AE-2	MIDO 2019-10A B	C	03/02/2020	CANTOR FITZGERALD & CO		1,001,200	1,000,000	11,216	1FE
62854A-AP-9	MYLAN NV	C	03/11/2020	GOLDMAN SACHS & CO		3,408,510	3,000,000	38,500	2FE
67097L-AC-0	OCP 2017-13A A2A	C	03/05/2020	JP MORGAN SECURITIES		1,000,000	1,000,000	5,447	1FE
67107K-BB-1	OCP 2014-7A A2PR	C	01/08/2020	CANTOR FITZGERALD & CO		749,063	750,000	6,102	1FE

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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
714295-AA-0	PERRIGO FINANCE UNLIMITD	C	.02/19/2020	CREDIT SUISSE		2,056,000	2,000,000	17,967	2FE
75102X-AA-4	RAIZEN FUELS FINANCE	C	.01/16/2020	VARIOUS		644,235	580,000	7,557	2FE
77340G-AN-1	ROCKT 2017-2A CR	C	.02/12/2020	CITIGROUP GLOBAL		500,000	500,000		1FE
81180W-AN-1	SEAGATE HDD CAYMAN	C	.01/16/2020	JEFFERIES LLC		5,087,750	4,700,000	37,535	3FE
833636-AJ-2	SOCIEDAD QUIMICA Y MINER	C	.01/16/2020	JP MORGAN CHASE		418,799	420,000		2FE
833677-BT-5	SOCIETE GENERALE	C	.03/11/2020	VARIOUS		10,150,320	8,000,000	100,625	2FE
87240N-AN-6	TCW 2017-1A CR	C	.02/11/2020	JEFFERIES LLC		1,000,000	1,000,000		1FE
87241E-AG-0	TCW 2019-1A B	C	.01/30/2020	MUFG SECURITY AMERICAS		2,001,000	2,000,000		1FE
87938W-AU-7	TELEFONICA EMISIONES SAU	C	.01/24/2020	VARIOUS		5,734,684	4,700,000	94,674	2FE
92328G-BB-1	VENTR 2013-14A BRR	C	.02/14/2020	NOMURA SECURITIES		1,500,000	1,500,000		1FE
92916M-AB-7	VOYA 2017-1A A2	C	.03/02/2020	ROBERT W BAIRD		990,000	1,000,000	4,486	1FE
92917N-AL-2	VOYA 2019-1A BR	C	.02/07/2020	JEFFERIES LLC		1,500,000	1,500,000		1FE
94949G-AE-1	WELF 2020-1A A2	C	.02/13/2020	MORGAN STANLEY & CO		1,250,000	1,250,000		1FE
P3083S-AD-7	TRANSMANTARO	C	.03/25/2020	VARIOUS		1,770,550	1,760,000	29,949	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						191,996,571	190,588,463	1,070,200	XXX
03078C-AH-7	AMERILIFE		.03/20/2020	GOLDMAN SACHS		8,820,000	9,000,000		5FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						8,820,000	9,000,000		XXX
8399997. Total - Bonds - Part 3						204,337,031	202,728,463	1,084,143	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						204,337,031	202,728,463	1,084,143	XXX
000000-00-0	HEALTHCARE INC. SERIES A		.02/07/2020	DIRECT ISSUE	150,000,000	1,057,350	7.00		5GI
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,057,350	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,057,350	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,057,350	XXX		XXX
000000-00-0	HEALTHCARE INC. COMMON STOCK		.02/07/2020	DIRECT ISSUE	395,678,000	2,642,338			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,642,338	XXX		XXX
9799997. Total - Common Stocks - Part 3						2,642,338	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,642,338	XXX		XXX
9899999. Total - Preferred and Common Stocks						3,699,688	XXX		XXX
9999999 - Totals						208,036,719	XXX	1,084,143	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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- 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
36208U-DP-9	GN 461010		03/01/2020	MBS PAYDOWN		388	388	395	388						388				5	11/15/2027	1
36208V-2A-2	GN 462569		03/01/2020	MBS PAYDOWN		22,793	22,793	23,208	22,798		(4)		(4)		22,793				151	03/15/2028	1
36223Q-BT-3	GN 314250		03/16/2020	VARIOUS		5,726	5,726	5,565									37	37	97	10/15/2022	1
38373M-BM-5	GNR 2009-80 C		03/01/2020	MBS PAYDOWN		20,002	20,002	20,158	20,004		(1)		(1)		20,002				168	04/16/2050	1
38376C-JP-5	GNR 2009-75 HZ		03/01/2020	MBS PAYDOWN		52,326	52,326	52,326							52,326				419	09/20/2039	1
38376F-UF-7	GNR 2009-78 AZ		03/01/2020	MBS PAYDOWN		116,135	116,135	113,813	116,120		15		15		116,135				969	09/20/2039	1
38376J-JV-7	GNR 2009-104 XZ		03/01/2020	MBS PAYDOWN		38,789	38,789	38,789							38,789				324	11/20/2039	1
38376K-AP-6	GNR 2009-93 UZ		03/01/2020	MBS PAYDOWN		90,010	90,010	88,828	90,001		9		9		90,010				753	10/20/2039	1
38381R-LJ-6	GNR 2019-15 ZP		01/01/2020	MBS PAYDOWN		235,654	235,654	235,008	235,103		552		552		235,654				835	02/20/2049	1
912803-ED-1	US TREASURY STRIP PRINCIPAL		03/27/2020	VARIOUS		14,490,200	20,000,000	6,481,000	8,126,928		36,574		36,574		8,163,502		6,326,698	6,326,698		08/15/2043	1
912828-H5-2	US TREASURY N/B		01/31/2020	MATURITY		1,220,000	1,220,000	1,205,203	1,219,749		251		251		1,220,000				7,625	01/31/2020	1
912828-MP-2	US TREASURY N/B		02/15/2020	MATURITY		1,110,000	1,110,000	1,117,896	1,110,124		(124)		(124)		1,110,000				20,119	02/15/2020	1
0599999. Subtotal - Bonds - U.S. Governments						17,402,023	22,911,823	9,382,189	11,038,015		37,276		37,276		11,075,288		6,326,735	6,326,735	31,465	XXX	XXX
199098-CG-7	COLUMBUS-FRANKLIN CNTY OH FINA		03/27/2020	SECURITY CALLED at 100,000		155,000	155,000	152,078	153,080		46		46		153,127		1,873	1,873	6,332	08/15/2027	1FE
270618-CN-9	E BATON ROUGE PARISH LA SWIR CO		02/03/2020	SECURITY CALLED at 100,000		8,000,000	8,000,000	8,030,100	8,000,331		(331)		(331)		8,000,000				246,185	02/01/2045	1FE
31287Q-QW-4	FG C64969		03/01/2020	MBS PAYDOWN		3,167	3,167	3,404	3,170		(3)		(3)		3,167				41	03/01/2032	1
31292G-FT-8	FG C00178		03/01/2020	MBS PAYDOWN		286	286	283	286						286				3	09/01/2022	1
31292G-HU-3	FG C00243		03/01/2020	MBS PAYDOWN		1,234	1,234	1,214	1,234						1,234				13	04/01/2023	1
31292G-J5-6	FG C00284		03/01/2020	MBS PAYDOWN		311	311	307	311						311				3	11/01/2023	1
31292G-J8-0	FG C00287		03/01/2020	MBS PAYDOWN		148	148	146	148						148				2	12/01/2023	1
31292H-Q3-1	FG C01374		03/01/2020	MBS PAYDOWN		2,603	2,603	2,608	2,603						2,603				31	06/01/2032	1
31293K-6R-2	FG C22680		03/01/2020	MBS PAYDOWN		96	96	94							96				1	03/01/2029	1
31297E-NH-5	FG A26692		03/01/2020	MBS PAYDOWN		26	26	26	26						26					09/01/2034	1
31297E-NJ-1	FG A26693		03/01/2020	MBS PAYDOWN		536	536	534	536						536				6	09/01/2034	1
31373C-Q3-4	FN 289474		03/01/2020	MBS PAYDOWN		1,224	1,224	1,241	1,224						1,224				19	07/01/2024	1
313969-TN-7	FG D31457		03/01/2020	MBS PAYDOWN		524	524	522	524						524				6	03/01/2023	1
31398G-HQ-5	FN 2009-98 WK		03/01/2020	MBS PAYDOWN		18,731	18,731	18,725	18,731						18,731				152	12/25/2039	1
31398K-VF-4	FN 3600 BJ		03/01/2020	MBS PAYDOWN		11,727	11,727	11,317	11,720		7		7		11,727				62	11/15/2039	1
45188R-Z2-8	ILLINOIS ST DEV FIN AUTH		03/01/2020	SINKING FUND PMT		200,000	200,000	189,000	199,996		4		4		200,000				6,100	03/01/2022	2FE
523520-BY-9	LEE CNTY FL TOUR DEV TAX REVEN		03/19/2020	HILLTOP SECURITIES		5,054,600	5,000,000	5,000,000	5,000,000						5,000,000		54,600	54,600	150,237	10/01/2040	1FE
663903-DI-1	NORTHEAST OH REGL SWIR DIST		03/19/2020	HILLTOP SECURITIES		9,106,380	9,000,000	9,000,000	9,000,000						9,000,000		106,380	106,380	193,216	11/15/2040	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						22,556,593	22,395,613	22,411,599	22,394,016		(277)		(277)		22,393,740		162,853	162,853	602,409	XXX	XXX
00075Q-AS-1	ABFC 2006-0PT1 A3C1		03/25/2020	MBS PAYDOWN		82,580	82,580	76,412	82,438		142		142		82,580				296	09/25/2036	1FM
00442V-AA-5	ACE 2006-ASP3 A1		03/25/2020	MBS PAYDOWN		19,120	19,120	18,250	19,066		54		54		19,120				68	06/25/2036	1FM
008684-AA-0	AHMA 2006-6 A1A		03/25/2020	MBS PAYDOWN		47,451	88,429	62,508	47,323		127		127		47,451				280	12/25/2046	1FM
00868P-AA-3	AHOLD LEASE SERIES 2001-		01/02/2020	MBS PAYDOWN		265,282	265,282	297,116	264,649		633		633		265,282				11,434	01/02/2025	2FE
01877K-AB-9	ALLIANCE PIPELINE LP		01/10/2020	PRIOR YEAR INCOME															2,575	12/31/2019	2FE
02149C-AD-3	CIWALT 2006-41CB 1A4		03/01/2020	MBS PAYDOWN		29,266	31,299	20,204	29,184		82		82		29,266				288	01/25/2037	1FM
02150P-AA-6	CIWALT 2007-0A6 A1A		03/25/2020	MBS PAYDOWN		36,870	36,870	32,538	36,802		68		68		36,870				112	06/25/2037	1FM
02660T-GN-7	AHM 2005-4 1A1		03/25/2020	MBS PAYDOWN		121,681	121,681	104,037	121,181		500		500		121,681				417	11/25/2045	1FM
026930-AA-5	AHMA 2007-2 A1		03/25/2020	MBS PAYDOWN		143,502	143,502	117,313	142,489		1,013		1,013		143,502				465	03/25/2047	1FM
026935-AJ-5	AHMA 2007-3 22A1		03/01/2020	MBS PAYDOWN		71,983	78,356	59,722	72,085		(102)		(102)		71,983				668	06/25/2037	1FM
026936-AA-2	AHMA 2007-5 A1		03/25/2020	MBS PAYDOWN		543,612	778,914	561,305	542,724		888		888		543,612				1,980	06/25/2047	1FM
03072S-QC-2	AMSI 2004-R3 M1		03/25/2020	MBS PAYDOWN		93,710	93,710	86,360	93,441		269		269		93,710				442	05/25/2034	1FM
03072S-WQ-4	AMSI 2004-R11 M1		03/25/2020	MBS PAYDOWN		185,892	185,892	173,751	185,531		361		361		185,892				834	11/25/2034	1FM
03072S-XD-2	AMSI 2004-R12 M1		03/25/2020	MBS PAYDOWN		122,573	122,573	118,436	122,278		295		295		122,573				554	01/25/2035	1FM
03072S-YT-6	AMSI 2005-R2 M3		01/25/2020	MBS PAYDOWN		733,994	733,994	687,661	728,506		5,488		5,488		733,994				1,678	04/25/2035	1FM
044209-AM-6	ASHLAND LLC		01/23/2020	JOURNAL-A1M		5,355,000	4,500,000	4,515,493	4,515,493		(17)		(17)		4,515,476		839,524	839,524	58,438	05/15/2043	3FE
04541G-UP-5	ABSHE 2005-HE8 M2		03/25/2020	MBS PAYDOWN		92,951	92,951	82,842	92,789		162		162		92,951				440	11/25/2035	1FM
04542B-NL-2	ABFC 2005-HE2 M3		03/25/2020	MBS PAYDOWN		321,147	321,147	301,477	320,246		901		901		321,147				1,623	06/25/2035	1FM
04544N-AD-6	ABSHE 2006-HE6 A4		03/25/2020	MBS PAYDOWN		78,689	78,689	71,091	78,346		343		343		78,689				269	11/25/2036	1FM
04544P-AD-1	ABSHE 2006-HE5 A4		03/25/2020	MBS PAYDOWN		29,293	29,293	24,844	29,229		64		64		29,293				76	07/25/2036	1FM
05532V-BE-6	BCAP 2010-RR2 5A2		03/01/2020	MBS PAYDOWN		2,964	2,964	2,934	2,963		1		1		2,964				28	12/26/2036	1FM
056054-AH-2	BX 2019-XL E		02/15/2020	MBS PAYDOWN		222,997	222,997	222,997	222,997						222,997				1,347	10/15/2036	1FM
05607A-AA-1	BX 2018-MCSF A		01/15/2020	MBS PAYDOWN		1,500,000	1,500,000	1,470,469	1,470,469		29,531		29,531		1,500,000				2,992	04/15/2035	1FM

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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- 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
058931-BL-9	BAFC 2006-3 5A8		03/01/2020	MBS PAYDOWN		41,841	53,270	48,808	41,821		21		21		41,841				571	03/25/2036	1FM
05946X-S6-1	BAFC 2005-7 3A1		03/01/2020	MBS PAYDOWN		20,707	20,707	20,072	20,702		5		5		20,707				284	11/25/2035	1FM
05946X-WF-6	BAFC 2005-3 1A23		03/01/2020	MBS PAYDOWN		24,599	24,599	23,892	24,593		5		5		24,599				144	06/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1		03/01/2020	MBS PAYDOWN		26,188	26,188	24,650	26,226		(38)		(38)		26,188				363	08/25/2035	1FM
05949Q-AY-1	BAFC 2006-2 2A17		03/01/2020	MBS PAYDOWN		225	311	304	225		1		1		225				3	03/25/2036	1FM
05949T-BD-0	BAFC 2006-1 2A1		03/01/2020	MBS PAYDOWN		17,531	19,047	17,969	17,531						17,531				101	01/25/2036	1FM
05950F-AE-5	BAFC 2006-4 A5		03/01/2020	MBS PAYDOWN		20,267	24,786	22,199	20,265		2		2		20,267				225	07/25/2036	1FM
05950M-AB-6	BAFC 2006-6 2A1		03/20/2020	MBS PAYDOWN		113,911	113,911	102,077	113,503		407		407		113,911				370	07/20/2036	1FM
05951V-AV-1	BAFC 2006-1 6A1		03/20/2020	MBS PAYDOWN		194,109	193,954	141,829	192,597		1,511		1,511		194,109				756	10/20/2046	1FM
05968K-AE-4	BAFC 2014-R2 2A1		03/26/2020	MBS PAYDOWN		101,474	101,474	91,326	101,132		342		342		101,474				323	05/26/2037	1FM
06051G-BU-2	BAFC 2004-2 3A1		03/01/2020	MBS PAYDOWN		1,714	1,714	1,719	1,714						1,714				16	09/20/2034	1FM
06742L-AP-8	DROCK 2017-2 A		03/18/2020	BARCLAYS CAPITAL		3,826,463	3,870,000	3,869,395	3,869,395						3,869,395		(42,933)	(42,933)	19,918	05/15/2023	1FE
07324S-CB-6	BAYC 2005-3A A1		03/25/2020	MBS PAYDOWN		166,718	166,718	151,922	166,748		(30)		(30)		166,718				638	11/25/2035	2FE
07324Y-AB-5	BAYC 2006-2A A1		03/25/2020	MBS PAYDOWN		48,708	48,708	43,107	48,482		227		227		48,708				143	07/25/2036	2FE
07325Y-AA-6	BAYC 2007-3 A1		03/25/2020	MBS PAYDOWN		29,739	29,740	26,838	29,734		5		5		29,739				94	07/25/2037	3FE
07329Y-AA-3	QUAD TECH LLC (BLUE CROSS BLUE SHIELD)		01/15/2020	SINKING FUND PMT		5,865,534	5,865,534	5,921,257	5,904,543		(39,009)		(39,009)		5,865,534				1,525,361	12/15/2035	1
07384Y-SE-7	BSABS 2004-SD1 A2		03/25/2020	MBS PAYDOWN		16,727	16,727	14,887	16,691		36		36		16,727				76	12/25/2042	1FM
07384Y-UU-8	BSABS 2006-1 M1		03/25/2020	MBS PAYDOWN		11,360	11,360	8,250	11,187		173		173		11,360				47	02/25/2036	1FM
073879-J7-4	BSABS 2005-HE8 M2		03/25/2020	MBS PAYDOWN		54,521	54,521	51,556	54,377		144		144		54,521				237	08/25/2035	1FM
073879-LN-6	BSABS 2004-AC6 A1		03/01/2020	MBS PAYDOWN		105,468	105,468	101,843	105,525		(57)		(57)		105,468				932	11/25/2034	1FM
07388V-AG-3	BSOMS 2007-T26 AM		03/01/2020	MBS PAYDOWN		930	930	900	930						930				5	01/12/2045	1FM
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		03/15/2020	SINKING FUND PMT		22,511	22,511	22,511	22,511						22,511				244	06/15/2032	1
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		03/15/2020	SINKING FUND PMT		4,849	4,849	4,849	4,849						4,849				32	06/15/2032	1
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		03/15/2020	SINKING FUND PMT		20,488	20,488	20,488	20,488						20,488				158	03/15/2033	1
09940#-AA-8	BOOS-SEVILLE LLC (7-ELEVEN)		03/01/2020	SINKING FUND PMT		24,267	24,267	24,267	24,267						24,267				324	03/01/2022	1
11778#-AA-1	MARK INV (WALGREEN)		03/01/2020	SINKING FUND PMT		107,765	107,765	107,765	107,765						107,765				1,305	01/01/2021	2
12189P-AM-4	BURLINGTN NO SF 02-2 TR		01/15/2020	MBS PAYDOWN		31,404	31,404	31,404	31,404						31,404				807	01/15/2021	1FE
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC		03/15/2020	SINKING FUND PMT		2,276	2,276	2,276	2,276						2,276				19	01/15/2044	1PL
12505#-AA-9	COHM PROPERTY HOLDINGS LP		12/31/2019	SINKING FUND PMT		96,880	96,880	96,880	96,880						96,880				1,536	12/31/2031	2PL
12528M-AE-9	CGCC 2014-FL1 C		03/25/2020	BAY CREST PARTNERS LLC		96,250	875,000	854,219	874,555		(8,307)		(8,307)		866,247		(769,997)	(769,997)	8,331	06/15/2031	1FM
12533A-AG-3	CGGS 2018-WSS B		02/15/2020	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				14,511	02/15/2037	1FM
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		03/10/2020	SINKING FUND PMT		26,349	26,349	26,349	26,349						26,349				207	07/10/2040	2
12543P-AC-7	CIHL 2006-21 A3		03/01/2020	MBS PAYDOWN		1,291	1,291	1,102	1,293		(2)		(2)		1,291				10	02/25/2037	3FM
12543P-AK-9	CIHL 2006-21 A10		03/01/2020	MBS PAYDOWN		8,581	8,581	7,208	8,576		4		4		8,581				62	02/25/2037	1FM
12543X-AF-3	CIHL 2006-19 1A6		03/01/2020	MBS PAYDOWN		18,139	17,304	14,719	18,129		10		10		18,139				198	01/25/2037	1FM
125634-AN-5	CLIF 2014-1A A		03/18/2020	MBS PAYDOWN		15,329	15,329	14,407	15,275		55		55		15,329				85	06/18/2029	1FE
125634-AQ-8	CLIF 2014-2A A		03/18/2020	MBS PAYDOWN		8,134	8,134	7,648	8,107		26		26		8,134				39	10/18/2029	1FE
12566T-AM-9	CMALT 2006-A7 1A12		03/01/2020	MBS PAYDOWN		30,880	37,032	26,758	30,846		34		34		30,880				351	12/25/2036	1FM
12567A-AG-2	CMALT 2007-A3 1A7		03/01/2020	MBS PAYDOWN		14,468	15,440	10,302	14,447		21		21		14,468				160	03/25/2037	1FM
126650-BS-8	CVS PASS-THROUGH TRUST		03/10/2020	MBS PAYDOWN		19,060	19,060	19,060	19,060						19,060				239	01/10/2032	2FE
126673-NE-8	CIVL 2004-12 AF6		03/01/2020	MBS PAYDOWN		382	382	382	380		2		2		382				3	03/25/2035	1FM
126673-QX-3	CIVL 2004-13 AF6		03/01/2020	MBS PAYDOWN		1,393	1,393	1,294	1,387		6		6		1,393				9	04/25/2035	1FM
126673-WD-0	CIVL 2005-1 AF6		03/01/2020	MBS PAYDOWN		1,938	1,938	1,688	1,916		22		22		1,938				17	07/25/2035	1FM
126673-Y8-9	CIVL 2005-7 AF5W		03/01/2020	MBS PAYDOWN		234,245	234,245	166,314	233,039		1,206		1,206		234,245				1,982	10/25/2035	1FM
126673-Y9-7	CIVL 2005-7 AF6		03/01/2020	MBS PAYDOWN		3,114	3,114	2,740	3,059		55		55		3,114				25	10/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6		03/01/2020	MBS PAYDOWN		15,250	16,655	14,094	15,210		41		41		15,250				171	07/25/2035	1FM
12667G-Z3-0	CWALT 2005-38 A3		03/25/2020	MBS PAYDOWN		40,071	40,071	34,060	39,811		260		260		40,071				152	09/25/2035	1FM
12668A-2M-6	CWALT 2005-70CB A3		03/01/2020	MBS PAYDOWN		10,830	12,431	10,248	10,804		27		27		10,830				115	12/25/2035	1FM
12668A-2N-4	CWALT 2005-70CB A4		03/01/2020	MBS PAYDOWN		21,815	25,039	20,798	21,764		52		52		21,815				232	12/25/2035	1FM
12668A-EV-3	CWALT 2005-59 1A1		03/19/2020	MBS PAYDOWN		49,342	49,342	40,275	49,051		291		291		49,342				174	11/20/2035	1FM
12668A-MF-9	CWALT 2005-49CB A1		03/01/2020	MBS PAYDOWN		34,827	34,827	33,434	34,836		(9)		(9)		34,827				294	11/25/2035	1FM
12668A-TN-5	CWALT 2005-62 1A1		03/25/2020	MBS PAYDOWN		66,726	66,726	52,374	66,377		349		349		66,726				320	12/25/2035	1FM
126694-EK-0	CIHL 2005-18 A3		01/01/2020	MBS PAYDOWN		3,908	3,908	3,576	3,908						3,908				18	10/25/2035	1FM
126694-GU-6	CIHL 2005-23 A1		03/01/2020	MBS PAYDOWN		46,432	46,491	41,842	46,471		(39)		(39)		46,432				434	11/25/2035	1FM
126694-PH-5	CIHL 2005-28 A3		03/01/2020	MBS PAYDOWN		37,339	37,387	31,872	37,227		111		111		37,339				448	12/25/2035	1FM
12669G-R4-5	CIHL 2005-15 A8		03/01/2020	MBS PAYDOWN		10,681	13,007	11,317	10,674		7		7		10,681				82	08/25/2035	1FM
12672#-AA-6	CVS CAREMARK CORPORATION		03/10/2020	MBS PAYDOWN		34,679	34,679	34,679	34,679						34,679				272	09/10/2034	2
12673#-AA-5	CZ-BRISTOL ASSOC (KROGER)		03/01/2020	SINKING FUND PMT		104,747	104,747	104,747	104,747						104,747				1,268	03/01/2023	2

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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- 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
12722#-AA-6	CVS WINCHESTER, KY		03/26/2020	SINKING FUND PMT		12,122	12,122	12,243	12,122						12,122				93	01/15/2044	2Z
12803P-AB-4	CAJUN 2017-1A A2		02/20/2020	MBS PAYDOWN		22,500	22,500	22,326	22,417					83	22,500				366	08/20/2047	2FE
14041N-FD-8	COMET 2016-A2 A2		03/18/2020	JP MORGAN SECURITIES		2,513,941	2,550,000	2,566,414	2,552,987		(2,987)		(2,987)		2,550,000		(36,059)	(36,059)	15,345	02/15/2024	1FE
14315N-AJ-9	CARMX 2019-1 A2B		03/15/2020	MBS PAYDOWN		198,729	198,729	198,853	198,729						198,729				677	07/15/2022	1FE
14752B-E*-0	CASEYS GENL STORE SER B		03/30/2020	MATURITY		37,500		37,500							37,500				1,073	03/30/2020	2
14855J-AB-1	QLAST 2016-1 A		03/15/2020	MBS PAYDOWN SECURITY CALLED at		197,448	197,448	197,390	197,117		331		331		197,448				1,484	08/15/2041	1FE
15135B-AH-4	CENTENE CORP		03/06/2020	103.063		515,313	500,000	525,000	509,915		(801)		(801)		509,114		(9,114)	(9,114)	32,412	02/15/2024	3FE
16135#-AA-8	CHARTER REALTY & DEV(SHAW'S S-MKT)		03/01/2020	SINKING FUND PMT		13,153	13,153	13,153	13,153						13,153				175	02/01/2027	4
161546-FV-3	CFAB 2003-4 1A5		03/01/2020	MBS PAYDOWN		32,910	32,910	27,315	32,854		55		55		32,910				267	05/25/2033	1FM
16162W-KT-5	CHASE 2005-S1 1A13		03/01/2020	MBS PAYDOWN		17,963	17,963	17,424	17,961		1		1		17,963				98	05/25/2035	1FM
16163Y-AE-4	CHASE 2016-SH1 M4		03/01/2020	MBS PAYDOWN		27,688	27,688	26,271	27,649		38		38		27,688				165	04/25/2045	2FE
172973-W5-4	QMSI 2005-4 1A6		03/01/2020	MBS PAYDOWN		24,506	24,506	23,495	24,491		15		15		24,506				289	07/25/2035	1FM
173103-AD-4	QMSI 2007-6 1A4		03/01/2020	MBS PAYDOWN		9,097	10,772	9,021	9,086		11		11		9,097				108	07/25/2037	1FM
19260M-AA-4	COIN 2017-1A A2		01/25/2020	MBS PAYDOWN		5,625	5,625	5,673	5,625						5,625				73	04/25/2047	2FE
194204-AA-1	CASL 2017-A A1		03/25/2020	MBS PAYDOWN		96,332	96,332	96,332	96,332						96,332				536	11/26/2046	2FE
19421U-AA-2	CASL 2019-A A1		03/25/2020	MBS PAYDOWN		119,923	119,923	119,343	119,714		209		209		119,923				570	12/28/2048	1FE
194230-AA-8	CASL 2018-A A1		03/25/2020	MBS PAYDOWN		42,434	42,434	42,434	42,434						42,434				204	12/26/2047	1FE
20267T-AB-8	CBSLT 2016-A A2		03/25/2020	MBS PAYDOWN		91,459	91,459	91,459	91,459						91,459				616	05/25/2040	1FE
20267T-AC-6	CBSLT 2016-A B		03/25/2020	MBS PAYDOWN		24,182	24,182	23,328	24,103		78		78		24,182				171	05/25/2040	1FE
20267U-AB-5	CBSLT 2016-B A2		03/25/2020	MBS PAYDOWN		43,152	43,152	43,152	43,152						43,152				226	10/25/2040	1FE
225458-F7-8	CSFB 2005-7 2A4		03/01/2020	MBS PAYDOWN		3,805	3,805	3,272	3,806		(1)		(1)		3,805				42	08/25/2035	1FM
225470-VP-5	CSMC 2006-1 4A13		03/01/2020	MBS PAYDOWN		33,836	33,900	30,870	33,796		40		40		33,836				458	02/25/2036	1FM
22964B-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		03/15/2020	SINKING FUND PMT		23,064	23,064	23,064	23,064						23,064				196	08/15/2034	1
23243A-AB-2	CIALT 2006-0A12 A1B		03/20/2020	MBS PAYDOWN		60,457	69,417	50,414	60,129		328		328		60,457				213	09/20/2046	1FM
23340K-AA-4	DRB 2015-A A1		03/25/2020	MBS PAYDOWN		21,603	21,603	21,302	21,603		30		30		21,603				137	02/27/2034	1FE
23341K-AA-3	DRB 2015-D A1		03/25/2020	MBS PAYDOWN		96,945	96,945	94,827	96,854		92		92		96,945				547	01/25/2040	1FE
25150Q-AA-5	DBALT 2006-0A1 A1		03/25/2020	MBS PAYDOWN		67,785	67,785	54,906	67,337		448		448		67,785				198	02/25/2047	1FM
25150W-AA-2	DBALT 2007-0A3 A1		03/25/2020	MBS PAYDOWN		28,157	28,157	24,179	28,027		129		129		28,157				86	07/25/2047	1FM
25151A-AB-7	DBALT 2006-AR3 A2		03/25/2020	MBS PAYDOWN		59,781	60,266	46,668	59,560		221		221		59,781				205	08/25/2036	1FM
25151K-AC-3	DBALT 2007-3 2A1		03/25/2020	MBS PAYDOWN		52,177	66,163	53,840	52,052		125		125		52,177				300	10/25/2047	1FM
25151R-AF-1	DBALT 2007-AR1 A4		03/25/2020	MBS PAYDOWN		98,602	98,128	79,149	98,097		505		505		98,602				305	01/25/2047	1FM
25151X-AC-5	DBALT 2007-0A4 2A1		03/25/2020	MBS PAYDOWN		202,807	202,808	184,808	201,909		899		899		202,807				806	08/25/2047	1FM
25654#-AB-8	DODGER TICKETS LLC		03/31/2020	MBS PAYDOWN		97,094	97,094	97,094	97,094						97,094				5,894	03/31/2032	1PL
25755T-AF-7	DPABS 2017-1A A21		01/25/2020	MBS PAYDOWN		8,750	8,750	8,746	8,737		13		13		8,750				71	07/25/2047	2FE
26208L-AA-6	HONK 2015-1A A2		01/20/2020	MBS PAYDOWN		7,500	7,500	7,500	7,500						7,500				98	07/20/2045	2FE
26208L-AB-4	HONK 2016-1A A2		01/20/2020	MBS PAYDOWN		3,750	3,750	3,736	3,738		12		12		3,750				57	07/20/2046	2FE
26208L-AC-2	HONK 2018-1A A2		01/20/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	04/20/2048	2FE
26223U-AC-3	DRUGB 2014-1 A1		01/15/2020	MBS PAYDOWN		91,020	91,020	91,020	91,020						91,020				1,128	07/15/2023	2FE
26224H-AC-1	DRUGC 2017-1A A1		01/15/2020	MBS PAYDOWN		321,237	321,237	321,237	321,237						321,237				3,694	04/15/2027	2FE
26831B-AA-6	EDF DANNERS II (KOHLS)		03/01/2020	SINKING FUND PMT		105,626	104,707	105,619			8		8		105,626				1,279	10/01/2027	2
27034J-AA-9	EARN 2016-B A1		03/25/2020	MBS PAYDOWN		28,188	28,188	28,188	28,188						28,188				170	02/26/2035	1FE
29336U-AG-2	ENLINK MIDSTREAM PARTNER		03/24/2020	BARCLAYS CAPITAL		80,000	250,000	250,148	250,148						250,148		(170,148)	(170,148)	4,352	06/01/2047	3FE
30711X-EP-5	CAS 2017-C01 1M2		03/25/2020	MBS PAYDOWN		59,784	59,784	61,672	59,903		(120)		(120)		59,784				784	07/25/2029	1
30711X-NX-8	CAS 2017-C05 1M2		03/25/2020	MBS PAYDOWN		166,229	170,488	166,315	166,229		(86)		(86)		166,229				1,088	01/25/2030	1
30711X-QX-5	CAS 2017-C06 1M2		03/25/2020	MBS PAYDOWN		129,731	129,731	133,998	129,906		(175)		(175)		129,731				1,184	02/25/2030	1
32027N-RU-7	FFML 2005-FF5 M2		01/25/2020	MBS PAYDOWN		1,112	1,112	1,074	1,112		1		1		1,112				3	05/25/2035	1FM
32056C-AH-2	FHASI 2007-4 1A8		03/01/2020	MBS PAYDOWN		20,789	20,789	18,639	20,802		(13)		(13)		20,789				199	08/25/2037	1FM
35108B-AA-3	40 HIGHTWAY ASSOCIATES (MCDONALDS)		03/01/2020	SINKING FUND PMT		16,466	16,466	16,466	16,466						16,466				217	06/01/2021	2
35563T-AB-7	STACR 2018-DNA2 M2		01/24/2020	BARCLAYS CAPITAL		2,540,918	2,500,000	2,508,613	2,508,417		(195)		(195)		2,508,223		32,695	32,695	9,025	12/25/2030	3Z
35563W-AH-7	STACR 2018-DNA3 M2		01/24/2020	MORGAN STANLEY & CO		760,049	750,000	750,000	750,000						750,000		10,049	10,049	2,676	09/25/2048	3Z
36192B-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA		03/15/2020	SINKING FUND PMT		77,679	77,679	78,456	77,086		(7)		(7)		77,679				585	03/15/2030	3
362341-KD-0	GSAMP 2005-HE4 M2		03/25/2020	MBS PAYDOWN		54,986	54,986	51,859	54,859		128		128		54,986				220	07/25/2045	1FM
362341-QF-9	GSAA 2005-11 3A1		01/31/2020	MBS PAYDOWN		10,429	10,429	9,303	10,402		27		27		10,429				22	10/25/2035	1FM
362439-AD-3	GSAMP 2006-HE4 A2C		03/25/2020	MBS PAYDOWN		84,276	84,276	78,851	84,028		248		248		84,276				246	06/25/2036	1FM
36245A-AD-8	GSAMP 2006-HE6 A4		03/25/2020	MBS PAYDOWN		67,963	50,803	67,614	67,614		349		349		67,963				213	08/25/2036	1FM
36245R-AF-6	GSAA 2007-6 A4		03/25/2020	MBS PAYDOWN		159,978	159,978	127,513	159,055		924		924		159,978				586	05/25/2047	1FM
36249B-AD-2	GSAA 2007-7 A4		03/25/2020	MBS PAYDOWN		114,099	114,099	101,138	113,599		500		500		114,099				406	07/25/2037	1FM

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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 Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
.37362@-AA-0	GEORGIA TRANSMISSION CORP		03/30/2020	SINKING FUND PMT		70,000	70,000	70,000	70,000						70,000				978	06/30/2030	1
.39539L-AH-4	GMF 2007-AR2 2A1		03/25/2020	MBS PAYDOWN		55,132	54,888	44,219	54,834		299		299		55,132				169	05/25/2037	1FM
.40430H-EQ-7	HASC 2006-NC1 1A		03/25/2020	MBS PAYDOWN		26,236	26,236	25,056	26,218		18		18		26,236				104	11/25/2035	1FM
.41165A-AB-8	HVMLT 2007-5 A1A		03/19/2020	MBS PAYDOWN		125,994	125,994	113,178	125,671		323		323		125,994				360	09/19/2037	1FM
.41165B-AC-4	HVMLT 2007-6 2A1A		03/19/2020	MBS PAYDOWN		192,527	192,527	168,582	191,850		677		677		192,527				612	08/19/2037	1FM
.437084-ND-4	HEAT 2005-6 M2		03/26/2020	MBS PAYDOWN		425,279	425,279	404,915	423,767		1,512		1,512		425,279				1,775	12/25/2035	1FM
.437084-PZ-3	HEAT 2005-8 M1		03/25/2020	MBS PAYDOWN		341,159	341,159	317,491	340,367		791		791		341,159				1,252	02/25/2036	1FM
.43720@-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		03/15/2020	SINKING FUND PMT		175,526	175,526	175,526	175,526						175,526				1,670	03/15/2025	1
.43730T-AC-7	HPA 2017-1 B		01/07/2020	JP MORGAN SECURITIES		1,001,600	1,000,000	1,000,000	1,000,000						1,000,000		1,600	1,600	1,972	07/17/2034	1FE
.43730T-AE-3	HPA 2017-1 C		01/07/2020	JP MORGAN SECURITIES		501,300	500,000	500,000	500,000						500,000		1,300	1,300	1,050	07/17/2034	1FE
.43730W-AE-6	HPA 2018-1 C		01/07/2020	JP MORGAN SECURITIES		2,496,484	2,500,000	2,500,000	2,500,000						2,500,000		(3,516)	(3,516)	4,772	07/17/2037	1FE
.44974A-AL-1	IMTT 2017-APTS DFL		03/15/2020	MBS PAYDOWN		288,756	288,756	288,756	288,756						288,756				818	06/15/2034	1FM
.45071K-BM-5	IXIS 2005-HE2 M4		03/25/2020	MBS PAYDOWN		44,878	44,878	42,129	44,688		190		190		44,878				232	09/25/2035	1FM
.45254N-JW-8	IMM 2004-6 2A		03/01/2020	MBS PAYDOWN		3,423	3,423	3,252	3,421		2		2		3,423				17	10/25/2034	1FM
.45254N-KR-7	IMM 2004-8 2A1		03/25/2020	MBS PAYDOWN		381,972	381,972	374,332	381,054		918		918		381,972				1,742	10/25/2034	1FM
.45257V-AB-2	IMSA 2007-3 A1B		03/25/2020	MBS PAYDOWN		81,952	121,359	85,103	81,707		245		245		81,952				444	09/25/2037	1FM
.45661E-AF-1	INDX 2006-AR2 2A1		03/25/2020	MBS PAYDOWN		297,963	297,963	236,601	296,056		1,907		1,907		297,963				1,337	02/25/2046	1FM
.45662@-AA-0	INFINITY ROUTE 5 LP (WALMART)		03/01/2020	SINKING FUND PMT		97,800	97,800	97,800	97,800						97,800				1,512	04/01/2020	1
.456652-AG-1	INJA 2007-A1 A7		03/01/2020	MBS PAYDOWN		6,151	5,040	5,040	1,729		9		9		1,739				72	08/25/2037	1FM
.45667W-AA-6	INDX 2006-FLX1 A1		03/25/2020	MBS PAYDOWN		191,292	191,292	169,533	190,500		792		792		191,292				825	11/25/2036	1FM
.46651Y-AC-4	JPMT 2019-9 A3		03/01/2020	MBS PAYDOWN		182,654	182,654	185,223	182,703		(49)		(49)		182,654				1,061	05/25/2050	1FM
.47760Q-AB-9	JIMMY 2017-1A A211		01/30/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				30	07/30/2047	2FE
.489170-AE-0	KENNAMETAL INC		02/04/2020	MORGAN STANLEY & CO		2,169,100	2,000,000	1,981,400	1,983,722		154		154		1,983,876		185,224	185,224	13,104	06/15/2028	2FE
.50543L-AA-0	LAFI 2016-1A A1		03/15/2020	MBS PAYDOWN		117,188	117,188	114,914	116,944		243		243		117,188				840	01/15/2042	1FE
.525221-EE-3	LXS 2005-8 2A4A		03/01/2020	MBS PAYDOWN		7,945	7,839	6,671	7,861		84		84		7,945				60	12/25/2035	1FM
.525221-EM-5	LXS 2005-7N 1A1A		03/25/2020	MBS PAYDOWN		46,057	46,057	40,991	45,980		77		77		46,057				171	12/25/2035	1FM
.525221-GM-3	LXS 2005-9N 1A1		03/25/2020	MBS PAYDOWN		103,177	103,177	88,861	102,710		467		467		103,177				395	02/25/2036	1FM
.525226-AG-1	LXS 2006-12N A31A		03/25/2020	MBS PAYDOWN		95,685	93,977	68,722	94,734		952		952		95,685				333	08/25/2046	1FM
.52522R-AD-2	LXS 2006-GP1 A3A		03/25/2020	MBS PAYDOWN		164,640	162,980	144,034	163,957		684		684		164,640				531	05/25/2046	1FM
.52523M-AB-6	LXS 2006-15 A2		03/25/2020	MBS PAYDOWN		80,775	80,618	62,479	70,943		9,832		9,832		80,775				223	10/25/2036	1FM
.52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		03/01/2020	SINKING FUND PMT		22,788	22,788	22,266	22,781		7		7		22,788				252	05/01/2022	2
.54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC		12/31/2019	SINKING FUND PMT		36,878	36,878	36,878	36,878						36,878				1,269	12/31/2047	1
.542514-DB-7	LBMLT 2002-5 M1		03/25/2020	MBS PAYDOWN		58,130	58,130	54,596	58,018		111		111		58,130				228	11/25/2032	1FM
.542514-KU-7	LBMLT 2005-2 M4		03/25/2020	MBS PAYDOWN		198,294	198,294	180,695	197,841		453		453		198,294				896	04/25/2035	1FM
.576433-RU-2	MARM 2004-9 M2		03/25/2020	MBS PAYDOWN		93,085	93,085	89,013	92,850		235		235		93,085				315	11/25/2034	1FM
.576434-TE-4	MALT 2004-7 3A1		03/01/2020	MBS PAYDOWN		7,823	7,823	7,806	7,816		7		7		7,823				85	08/25/2034	1FM
.576434-UG-7	MALT 2004-9 A5		03/01/2020	MBS PAYDOWN		28,361	28,361	26,199	28,331		30		30		28,361				247	08/25/2034	1FM
.57643A-AA-8	MASD 2006-2 A		03/25/2020	MBS PAYDOWN		32,834	32,834	31,172	32,825		9		9		32,834				114	02/25/2036	1FM
.57643L-NW-2	MABS 2006-AB1 A3B		03/01/2020	MBS PAYDOWN		20,309	20,309	15,337	20,287		23		23		20,309				107	02/25/2036	1FM
.59020U-BL-8	MLMI 2004-WMC2 M2		03/25/2020	MBS PAYDOWN		31,568	31,568	30,305	31,542		25		25		31,568				185	12/25/2034	1FM
.59020U-Z6-5	MLMI 2005-A10 A		03/25/2020	MBS PAYDOWN		245,462	245,463	222,282	243,886		1,576		1,576		245,462				1,118	02/25/2036	1FM
.59919#-AA-0	MILBURN PLAZA LLC (7-ELEVEN)		03/01/2020	SINKING FUND PMT		28,126	28,126	28,146	28,127						28,126				381	06/01/2021	1
.60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		12/30/2019	VARIOUS		47,071	47,071	47,071	47,071						47,071				706	06/30/2032	1PL
.617446-BK-8	MORGAN STANLEY		02/03/2020	JP MORGAN SECURITIES		2,004,080	2,000,000	2,004,440							2,004,440		(360)	(360)	1,758	01/20/2023	1FE
.61744C-TL-0	MSAC 2005-HE4 M2		03/26/2020	MBS PAYDOWN		59,740	55,652	59,740	59,613		127		127		59,740				254	07/25/2035	1FM
.61746W-A7-5	MSDWC 2003-NC2 M1		03/25/2020	MBS PAYDOWN		32,251	32,251	30,759	32,244		7		7		32,251				182	02/25/2033	1FM
.61746W-YU-8	MSDWC 2003-NC1 M1		03/25/2020	MBS PAYDOWN		46,326	46,326	44,748	46,279		47		47		46,326				276	11/25/2032	1FM
.61748H-KA-8	MSM 2005-4 3A1		03/01/2020	MBS PAYDOWN		13,015	13,015	11,519	12,991		25		25		13,015				82	08/25/2035	1FM
.61765L-AY-6	MSBAM 2015-C24 C		03/25/2020	BAY CREST PARTNERS LLC		1,200,063	2,275,000	2,160,876	2,203,127		2,566		2,566		2,205,694		(1,005,631)	(1,005,631)	32,142	05/15/2048	1FM
.64352V-NJ-6	NCHET 2005-B A2D		03/25/2020	MBS PAYDOWN		77,044	77,044	72,325	76,903		141		141		77,044				333	10/25/2035	1FM
.65535V-PD-4	NAA 2005-AP3 A3		03/01/2020	MBS PAYDOWN		53,109	53,109	34,876	53,035		75		75		53,109				324	08/25/2035	1FM
.65536H-AG-3	NHEL1 2005-FM1 M2		03/25/2020	MBS PAYDOWN		61,487	58,143	61,369	61,369		118		118		61,487				254	05/25/2035	1FM
.655664-AR-1	NORDSTROM INC		03/03/2020	US BANCORP INVESTMENTS		977,720	1,000,000	979,140	980,130		76		76		980,206		(2,486)	(2,486)	31,944	01/15/2044	2FE
.669884-AA-6	NHEL 2006-1 A1A		03/25/2020	MBS PAYDOWN		227,857	227,857	217,177	227,495		362		362		227,857				770	05/25/2036	1FM
.67059T-AB-1	NUSTAR LOGISTICS LP		03/27/2020	RBC CAPITAL MARKETS		1,305,000	1,500,000	1,423,125	1,492,214		2,886		2,886		1,495,100		(190,100)	(190,100)	42,000	09/01/2020	3FE
.67113K-AL-2	OBX 2019-EXP2 2A2		03/25/2020	MBS PAYDOWN		209,560	209,560	209,560	209,560						209,560				1,154	06/25/2059	1FM
.68258#-AA-0	GILTZ & ASSOCIATES (CVS/REVC0)		01/01/2020	MATURITY		11,153	11,153	11,569	11,153						11,153				84	01/01/2020	2
.68383N-CA-9	OPMAC 2005-4 1APT		03/25/2020	MBS PAYDOWN		97,900	97,900	88,858	97,676		225		225		97,900				358	11/25/2035	1FM

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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
.68389F-JH-8	QOMLT 2005-4 M1		03/25/2020	MBS PAYDOWN		112,494	112,494	106,166	112,210		283		283		112,494				428	11/25/2035	1FIM
.69337B-AH-7	PHHAM 2007-1 21A		03/01/2020	MBS PAYDOWN		34,636	34,395	25,965	34,636		1		1		34,636				342	02/25/2037	1FIM
.70069F-BS-5	PPSI 2004-WHO1 M2		03/25/2020	MBS PAYDOWN		79,727	79,727	75,047	79,609		118		118		79,727				357	09/25/2034	1FIM
.71344B-EV-6	PEPSICO INC		03/23/2020	VARIOUS		1,007,385	1,000,000	984,190			3		3		984,193		23,192	23,192	646	03/19/2026	1FE
.71957F-AA-8	PICERNE-MEADOWBROOK (AHOLD/STOP&SHOP)		03/01/2020	SINKING FUND PMT		65,174	65,174	65,174	65,174						65,174				865	10/01/2026	2
.73020*-AC-7	PNG COMPANIES LLC PVT		02/26/2020	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,650	02/26/2020	2
.73316P-GV-6	POPLR 2005-5 MV1		03/25/2020	MBS PAYDOWN		60,751	60,751	56,119	60,554		197		197		60,751				204	11/25/2035	1FIM
.73557*-AB-0	PORT WASHINGTON GEN STATION LLC		03/15/2020	SINKING FUND PMT		34,637	34,637	34,637	34,637						34,637				347	06/15/2033	1
.74732B-AA-6	QUAD GRAPHICS INC SER A		03/19/2020	VARIOUS		636,364	636,364	636,364	636,364						636,364				23,467	01/30/2026	3
.74732B-AD-0	QUAD GRAPHICS INC SER D		03/19/2020	TENDERED		636,364	636,364	636,364	636,364						636,364				16,596	04/14/2026	3
.74923B-AC-5	RAMP 2006-EFC2 A3		03/25/2020	MBS PAYDOWN		122,218	122,218	111,410	121,806		412		412		122,218				332	12/25/2036	1FIM
.74923L-AB-8	RALI 2007-Q04 A1A		03/25/2020	MBS PAYDOWN		127,271	127,271	114,902	126,793		478		478		127,271				382	05/25/2047	1FIM
.74923P-AB-9	RAMP 2007-R21 A2		03/25/2020	MBS PAYDOWN		180,576	180,576	165,904	179,494		1,081		1,081		180,576				492	02/25/2037	1FIM
.74924Y-AC-7	RASC 2007-KS3 A13		03/25/2020	MBS PAYDOWN		153,276	153,276	138,477	152,894		382		382		153,276				498	04/25/2037	1FIM
.74955E-AA-7	RGS I&M FUNDING CORP		02/27/2020	VARIOUS		98,422	92,632	114,437	140,397		(6,717)		(6,717)		133,680		(35,258)	(35,258)	2,019	12/07/2022	2FE
.75114H-AA-5	RALI 2006-Q05 1A1		03/25/2020	MBS PAYDOWN		218,412	218,412	192,203	217,663		749		749		218,412				791	05/25/2046	1FIM
.75114H-AD-7	RALI 2006-QA3 A1		03/25/2020	MBS PAYDOWN		134,874	134,152	118,809	133,714		1,160		1,160		134,874				426	04/25/2036	1FIM
.751153-AA-5	RALI 2006-Q010 A1		03/25/2020	MBS PAYDOWN		104,441	104,441	82,443	103,484		957		957		104,441				323	01/25/2037	1FIM
.75115Y-AA-7	RALI 2007-Q01 A1		03/25/2020	MBS PAYDOWN		467,598	467,598	431,033	466,404		1,194		1,194		467,598				1,481	02/25/2047	1FIM
				SECURITY CALLED at																	
.756109-AL-8	REALTY INCOME CORP		01/10/2020			1,556,670	1,500,000	1,491,060	1,498,868		26		26		1,498,894		1,106	1,106	98,597	01/15/2021	1FE
.75970N-BE-6	RAMC 2005-3 AF4		03/01/2020	MBS PAYDOWN		149,772	149,772	133,625	149,490		282		282		149,772				1,217	11/25/2035	1FIM
.76111X-RB-1	RFMSI 2004-S9 1A23		03/01/2020	MBS PAYDOWN		3,786	3,786	3,468	3,783		2		2		3,786				30	12/25/2034	1FIM
.76112B-2S-8	RAMP 2006-RS2 A3B		03/25/2020	MBS PAYDOWN		91,204	91,204	84,478	91,107		98		98		91,204				331	03/25/2036	1FIM
.76112B-K3-3	RAMP 2005-EFC6 M2		03/27/2020	MBS PAYDOWN		78,041	78,041	69,457	77,786		255		255		78,041				299	11/25/2035	1FIM
.76112B-SQ-4	RAAC 2005-SP1 2A3		03/01/2020	MBS PAYDOWN		16,387	16,387	14,831	16,383		5		5		16,387				142	09/25/2034	1FIM
.762009-AR-9	RFMSI 2007-S6 1A16		03/01/2020	MBS PAYDOWN		1,336	2,718	2,138	1,335		1		1		1,336				27	06/25/2037	1FIM
.78443C-BH-6	SLMA 2004-A A3		03/15/2020	MBS PAYDOWN		70,173	70,173	65,656	69,944		229		229		70,173				407	06/15/2033	1FE
.78469P-AA-2	SOFI 2016-A A1		03/25/2020	MBS PAYDOWN		38,045	38,045	37,703	37,978		67		67		38,045				208	08/25/2036	1FE
.80557B-AC-8	SAST 2007-3 2A2		03/25/2020	MBS PAYDOWN		224,821	224,821	208,240	223,972		848		848		224,821				734	09/25/2047	1FIM
.81375W-JT-4	SABR 2006-FR1 A2C		03/25/2020	MBS PAYDOWN		237,080	237,080	222,114	236,447		633		633		237,080				771	11/25/2035	1FIM
.81377A-AD-4	SABR 2006-HE2 A2C		03/25/2020	MBS PAYDOWN		11,640	11,640	6,312	11,617		23		23		11,640				31	07/25/2036	1FIM
.81744M-AA-0	SEMT 2007-3 1A1		03/20/2020	MBS PAYDOWN		42,033	42,033	37,647	41,771		262		262		42,033				130	07/20/2036	1FIM
.81745D-AE-1	SEMT 2013-9 A1		03/01/2020	MBS PAYDOWN		162,800	162,800	158,068	162,728		71		71		162,800				863	07/25/2043	1FIM
.81745J-AA-6	SEMT 2013-11 A1		03/01/2020	MBS PAYDOWN		136,910	136,910	130,300	136,863		47		47		136,910				1,010	09/25/2043	1FIM
.83546D-AD-0	SONIC 2016-1A A2		01/22/2020	VARIOUS		2,782,899	2,782,899	2,782,899	2,782,899						2,782,899				33,175	05/20/2046	2FE
.83611Y-AD-4	SVHE 2006-OPT4 2A3		03/25/2020	MBS PAYDOWN		227,818	227,818	207,315	226,756		1,062		1,062		227,818				581	06/25/2036	1FIM
.83612J-AC-8	SVHE 2006-EQ1 A3		03/25/2020	MBS PAYDOWN		79,342	79,342	72,491	78,844		498		498		79,342				257	10/25/2036	1FIM
.83612Q-AC-2	SVHE 2007-NS1 A3		03/25/2020	MBS PAYDOWN		112,804	112,804	100,748	112,130		674		674		112,804				371	01/25/2037	1FIM
.83751F-AA-1	S COVE DEV (AHOLD/STOP & SHOP)		03/01/2020	SINKING FUND PMT		59,857	59,857	62,415	59,881		(23)		(23)		59,857				806	07/01/2025	2
.83751F-AB-9	S COVE DEV (AHOLD/STOP & SHOP)		03/01/2020	SINKING FUND PMT		10,824	10,824	11,183	10,827		(3)		(3)		10,824				146	07/01/2025	2
.84075F-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		03/01/2020	SINKING FUND PMT		2,358	2,358	2,359	2,358						2,358				30	01/01/2027	2
.86207F-AA-4	STONEHENGE CAP		03/01/2020	SINKING FUND PMT		15,906	15,906	15,906	15,906						15,906				295	03/01/2023	1FE
.86213A-AB-5	STR 2013-3A A2		03/20/2020	MBS PAYDOWN		4,903	4,903	5,159	4,907		(3)		(3)		4,903				43	11/20/2043	1FE
.86358E-RB-4	SAIL 2005-2 M2		03/25/2020	MBS PAYDOWN		24,680	24,680	23,346	24,644		36		36		24,680				95	03/25/2035	1FIM
.86358E-SM-9	SAIL 2005-4 M3		03/25/2020	MBS PAYDOWN		88,414	88,414	81,838	88,172		243		243		88,414				367	05/25/2035	1FIM
.86359A-2G-7	SAIL 2003-BC10 A4		03/25/2020	MBS PAYDOWN		140,842	140,842	135,384	140,673		169		169		140,842				650	10/25/2033	1FIM
.86359B-G5-4	SASC 2004-18H A5		03/01/2020	MBS PAYDOWN		29,905	29,905	25,494	29,851		55		55		29,905				224	10/25/2034	1FIM
.86359B-U2-5	SASC 2004-23XS 1A4		01/01/2020	MBS PAYDOWN		6	6	6	6						6					01/25/2035	1FIM
.86359D-UL-9	LXS 2005-SN 1A1		03/25/2020	MBS PAYDOWN		120,203	120,203	105,178	119,155		1,048		1,048		120,203				382	11/25/2035	1FIM
.87244B-AA-6	TGIF 2017-1A A2		01/30/2020	MBS PAYDOWN		5,000	5,000	5,100	5,000						5,000				78	04/30/2047	3FE
.87342R-AC-8	BELL 2016-1A A23		02/25/2020	MBS PAYDOWN		18,750	18,750	18,750	18,750						18,750				233	05/25/2046	2FE
.87407P-AR-1	TAL 2014-3A A		03/20/2020	MBS PAYDOWN		15,000	15,000	14,137	14,946		54		54		15,000				82	11/21/2039	1FE
.88156T-AB-9	TMITS 2006-9HGA A2		03/25/2020	MBS PAYDOWN		48,997	48,997	45,537	48,827		171		171		48,997				166	10/25/2037	1FIM
.88156Y-AA-0	TMITS 2006-11 A1		03/25/2020	MBS PAYDOWN		50,048	50,048	48,077	49,980		67		67		50,048				159	10/25/2037	1FIM
.88372F-AA-9	THF MARION CNTY ANCHOR DEV (WALMART)		03/01/2020	SINKING FUND PMT		699,331	699,331	699,331	699,331						699,331				39,726	07/01/2022	1
.90783S-AA-0	UNP RR CO 2003 PASS TRST		01/02/2020	MBS PAYDOWN		65,499	65,499	65,499	65,499						65,499				1,539	01/02/2024	1FE
.92348R-AB-4	VZOT 2017-3A A1B		03/20/2020	MBS PAYDOWN		306,991	306,991	307,146	306,991						306,991				1,013	04/20/2022	1FE

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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 Ident-ification	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	Other Than Temporary Impairment Recog-nized	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	
92922F-2N-7	WAMU 2005-AR11 A1C3		03/25/2020	MBS PAYDOWN		97,918	97,918	97,826	97,782			135	135		97,918				459	08/25/2045	1FM	
92922F-4V-7	WAMU 2005-AR13 A1C3		03/25/2020	MBS PAYDOWN		140,222	140,222	139,697	140,016			206	206		140,222				623	10/25/2045	1FM	
92935V-AE-8	WFRBS 2011-C3 A3		01/01/2020	MBS PAYDOWN		172,546	172,546	171,683	172,250			295	295		172,546				3,143	03/15/2044	1FM	
92966*-AG-4	WABASH VALLEY PWR ASSOC		01/30/2020	SINKING FUND PMT		13,182	13,182	13,182	13,182						13,182				202	01/31/2028	1	
93364E-AA-2	WMHE 2007-HE3 1A		03/25/2020	MBS PAYDOWN		82,485	82,485	81,864	81,876			609	609		82,485				270	05/25/2037	1FM	
93934F-HC-9	WMALT 2005-AR1 A1A		03/25/2020	MBS PAYDOWN		148,871	148,871	121,237	147,836			1,036	1,036		148,871				564	12/25/2035	1FM	
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2020	MBS PAYDOWN		177,996	177,996	177,996	177,996						177,996				5,046	06/29/2030	2	
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A		01/03/2020	MBS PAYDOWN		234,095	234,095	234,095	234,095						234,095				6,765	01/27/2029	2	
949797-AA-2	WFMS 2007-15 A1		03/01/2020	MBS PAYDOWN		3,417	3,758	3,613	3,417						3,417				31	11/25/2037	2FM	
94985F-AA-6	WFALT 2007-PA2 1A1		03/01/2020	MBS PAYDOWN		24,682	26,156	22,167	24,594			89	89		24,682				255	06/25/2037	1FM	
95058F-AC-2	WIEN 2015-1A A23		03/15/2020	MBS PAYDOWN		12,500	12,500	12,500	12,500						12,500				141	06/15/2045	2FE	
958254-AJ-3	WESTERN MIDSTREAM OPERAT		03/24/2020	MORGAN STANLEY & CO		520,000	1,000,000	948,544	948,786			183	183		948,969		(428,969)	(428,969)	30,181	03/01/2048	3FE	
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		03/15/2020	SINKING FUND PMT		26,311	26,311	26,311	26,311						26,311				221	09/15/2033	4	
96928*-FG-7	SEG US 95, LLC (WALGREENS)		03/15/2020	SINKING FUND PMT		17,584	17,584	17,584	17,584						17,584				140	09/15/2034	2	
974153-AA-6	WSTOP 2018-1 A2		03/05/2020	MBS PAYDOWN		3,750	3,750	3,750	3,750						3,750				47	12/05/2048	2FE	
05968L-AG-7	BANCOLOMBIA SA	C	01/29/2020	SECURITY CALLED at 105.237		1,399,648	1,330,000	1,443,050	1,360,466		(3,549)		(3,549)		1,356,917		(26,917)	(26,917)	89,212	06/03/2021	2FE	
268270-AA-3	ENGIE ENERGIA CHILE SA	C	02/28/2020	SECURITY CALLED at 103.362		299,750	290,000	314,215	293,393		(509)		(509)		292,883		(2,883)	(2,883)	19,854	01/15/2021	2FE	
29081Y-AC-0	EMBRAER OVERSEAS LTD	C	01/15/2020	MATURITY		2,855,000	2,855,000	2,830,375	2,854,869			131	131		2,855,000				49,041	01/15/2020	2FE	
37952U-AE-3	SEACO 2014-1A A2	C	03/17/2020	MBS PAYDOWN		25,000	25,000	23,434	24,916			84	84		25,000				129	07/17/2029	1FE	
83545*-AB-4	SONIC HEALTHCARE INVESTMENTS GP	C	01/12/2020	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				57,618	01/12/2020	2	
87240N-AE-6	TCW 2017-1A C	C	03/02/2020	SECURITY CALLED at 100.000		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				50,274	07/29/2029	1FE	
87241E-AG-0	TCW 2019-1A B	C	02/18/2020	DIRECT ISSUE		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				25,794	02/15/2029	1FE	
90351D-AE-7	UBS GROUP AG	C	03/18/2020	BNP PARIBAS		1,949,760	2,000,000	2,023,140	2,011,246		(4,585)		(4,585)		2,006,661		(56,901)	(56,901)	32,104	04/14/2021	1FE	
92328G-AU-0	VENTR 2013-14A BR	C	02/28/2020	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				13,968	08/28/2029	1FE	
92917N-AC-2	VOYA 2019-1A B	C	03/03/2020	SECURITY CALLED at 100.000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				21,249	04/15/2029	1FE	
N6777#-AG-4	AEA INTERNATIONAL HOLDINGS PTE LTD	C	03/30/2020	SINKING FUND PMT		333,333	333,333	333,333	333,333						333,333					03/30/2024	3PL	
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	03/31/2020	SINKING FUND PMT		25,000	25,000	25,000	25,000						25,000				438	11/30/2033	2PL	
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						84,227,592	86,219,218	84,476,136	82,743,356		30,811		30,811		85,762,792		(1,686,582)	(1,686,582)	2,592,122	XXX	XXX	
552662-AU-2	MCC IOWA LLC		03/18/2020	VARIOUS		2,807,869	2,807,869	2,812,256	2,812,256		(4,387)		(4,387)		2,807,869				21,337	01/15/2025	3FE	
74966U-AP-5	RPI FINANCE TRUST		02/11/2020	VARIOUS		2,595,316	2,595,316	2,595,316	2,595,316						2,595,316				19,823	03/27/2023	2FE	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						5,403,185	5,403,185	5,407,572	5,407,572		(4,387)		(4,387)		5,403,185				41,160	XXX	XXX	
8399997. Total - Bonds - Part 4						129,589,393	136,929,839	121,677,496	121,582,959		63,423		63,423		124,635,005		4,803,006	4,803,006	3,267,156	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						129,589,393	136,929,839	121,677,496	121,582,959		63,423		63,423		124,635,005		4,803,006	4,803,006	3,267,156	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						XXX	XXX												XXX	XXX		
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						XXX	XXX												XXX	XXX		
9799997. Total - Common Stocks - Part 4						XXX	XXX												XXX	XXX		
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						XXX	XXX												XXX	XXX		
9899999. Total - Preferred and Common Stocks						XXX	XXX												XXX	XXX		
9999999 - Totals						129,589,393	XXX	121,677,496	121,582,959		63,423		63,423		124,635,005		4,803,006	4,803,006	3,267,156	XXX	XXX	

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWD171265Z06	05/01/2019	04/03/2020	637	1,862,416	2,923.73	56,617		30,879		30,879	(25,738)						119/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWD171265Z06	05/01/2019	04/03/2020	263	768,941	2,923.73	32,376		12,749		12,749	(10,627)						119/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	07/11/2019	04/22/2020	275	533,673	1,940.63	10,407					(10,406)						116/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	07/11/2019	04/22/2020	111	215,410	1,940.63	4,200					(4,200)						116/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	07/11/2019	04/22/2020	414	803,421	1,940.63	15,667					(15,666)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	05/22/2019	04/24/2020	183	543,605	2,970.52	6,847		556		556	(6,291)						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	05/22/2019	04/24/2020	372	1,105,034	2,970.52	13,919		1,130		1,130	(12,789)						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	05/22/2019	04/24/2020	845	2,510,090	2,970.52	31,617		2,567		2,567	(29,050)						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	05/21/2019	04/27/2020	177	506,992	2,864.36	11,784		1,509		1,509	(10,274)						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	05/21/2019	04/27/2020	224	641,617	2,864.36	14,908		1,910		1,910	(12,998)						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	05/21/2019	04/27/2020	1,600	4,582,976	2,864.36	106,371		13,645		13,645	(92,726)						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	05/21/2019	04/27/2020	199	570,008	2,864.36	13,246		1,697		1,697	(11,549)						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWD171265Z06	05/14/2019	04/30/2020	1,000	2,876,926	2,876.93	50,736		80,824		80,824	30,088						119/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	05/24/2019	05/15/2020	217	619,388	2,854.32	13,492		23,199		23,199	9,707						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	05/24/2019	05/15/2020	647	1,846,745	2,854.32	40,226		69,168		69,168	28,942						118/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	06/10/2019	06/01/2020	1,000	2,886,730	2,886.73	57,504		16,744		16,744	(40,760)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	06/27/2019	06/11/2020	234	684,431	2,924.92	14,818		6,909		6,909	(7,909)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	06/27/2019	06/11/2020	937	2,740,650	2,924.92	59,335		27,667		27,667	(31,669)						116/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	07/10/2019	06/12/2020	900	1,751,247	1,945.83	57,966		4		4	(57,963)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	07/19/2019	06/12/2020	800	2,381,288	2,976.61	89,579		18,136		18,136	(71,443)						115/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	07/16/2019	06/22/2020	96	288,388	3,004.04	5,831		1,361		1,361	(4,469)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	07/16/2019	06/22/2020	658	1,976,658	3,004.04	39,963		9,331		9,331	(30,633)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	07/16/2019	06/22/2020	101	303,408	3,004.04	6,134		1,432		1,432	(4,702)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	07/16/2019	06/22/2020	908	2,727,668	3,004.04	55,146		12,876		12,876	(42,270)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	07/16/2019	06/22/2020	237	711,957	3,004.04	14,394		3,361		3,361	(11,033)						116/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	07/22/2019	06/24/2020	634	1,890,588	2,982.00	38,946					(38,946)						115/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	07/22/2019	06/24/2020	95	283,290	2,982.00	5,836					(5,836)						115/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	07/22/2019	06/24/2020	193	575,526	2,982.00	11,856					(11,856)						115/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	07/24/2019	06/26/2020	759	2,291,846	3,019.56	67,839		3,968		3,968	(63,870)						115/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	07/24/2019	06/26/2020	141	425,758	3,019.56	12,602		737		737	(11,865)						115/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	08/13/2019	07/20/2020	300	877,896	2,926.32	19,314		6,654		6,654	(12,660)						114/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	08/13/2019	07/20/2020	1,300	3,804,216	2,926.32	83,693		28,833		28,833	(54,860)						114/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	08/23/2019	07/27/2020	83	244,108	2,941.06	5,388		1,462		1,462	(3,926)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	08/23/2019	07/27/2020	337	991,139	2,941.06	21,876		5,936		5,936	(15,940)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	08/23/2019	07/27/2020	980	2,882,243	2,941.06	63,616		17,263		17,263	(46,353)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	09/04/2019	08/10/2020	186	546,427	2,937.78	11,921		4,801		4,801	(7,120)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	09/04/2019	08/10/2020	457	1,342,565	2,937.78	29,291		11,797		11,797	(17,495)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	09/04/2019	08/10/2020	79	232,085	2,937.78	5,064		2,039		2,039	(3,025)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	09/04/2019	08/10/2020	1,162	3,413,700	2,937.78	74,477		29,995		29,995	(44,483)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	09/04/2019	08/10/2020	316	928,338	2,937.78	20,253		8,157		8,157	(12,096)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	09/06/2019	08/14/2020	713	2,123,820	2,978.71	73,272		16,166		16,166	(57,106)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	02/19/2020	08/19/2020	1,200	4,063,380	3,386.15		155,660	22,680		22,680	(132,980)						95/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	09/05/2019	08/21/2020	209	621,984	2,976.00	14,119		3,527		3,527	(10,592)						113/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	09/05/2019	08/21/2020	599	1,782,624	2,976.00	40,466		10,108		10,108	(30,537)						113/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	02/27/2020	09/04/2020	315	583,320	1,851.81	14,000		2,201		2,201	(11,798)						94/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	02/27/2020	09/04/2020	232	429,620	1,851.81	10,311		1,621		1,621	(8,690)						94/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	02/27/2020	09/04/2020	1,180	2,185,136	1,851.81	8,246		52,443		8,246	(44,197)						94/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	10/22/2019	09/24/2020	653	1,956,381	2,995.99	62,409		16,758		16,758	(45,650)						133/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	10/22/2019	09/24/2020	31	92,876	2,995.99	2,963		796		796	(2,167)						133/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	10/22/2019	09/24/2020	139	416,443	2,995.99	13,285		3,567		3,567	(9,717)						133/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	10/24/2019	09/29/2020	363	1,092,735	3,010.29	22,128		5,940		5,940	(16,188)						133/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664LU3V6C598	03/19/2020	09/29/2020	400	1,060,132	2,650.33		68,727	64,551		64,551	(4,176)						97/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	10/24/2019	09/29/2020	1,073	3,230,041	3,010.29	65,408		17,557		17,557	(47,851)						133/103
S&P 5																						

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	01/06/2020	30	98,362	3,278.74		2,396		402		402	(1,993)						117/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	01/06/2020	300	983,622	3,278.74		23,958		4,024		4,024	(19,934)						117/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	01/06/2020	1,170	3,836,126	3,278.74		93,434		15,692		15,692	(77,743)						117/103
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/31/2020	955	1,916,895	2,007.22		67,474		4,180		4,180	(63,294)						107/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWD171265Z06	02/07/2020	323	1,074,850	3,327.71		21,282		3,133		3,133	(18,149)						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWD171265Z06	02/07/2020	1,377	4,582,257	3,327.71		90,729		13,358		13,358	(77,370)						103/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/27/2020	658	2,134,309	3,243.63		78,969		15,995		15,995	(62,974)						108/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/27/2020	23	74,603	3,243.63		2,760		559		559	(2,201)						108/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	01/27/2020	205	664,944	3,243.63		24,603		4,983		4,983	(19,620)						108/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLNC3868	03/04/2020	900	2,772,900	3,081.00		44,089		155		155	(43,934)						93/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLNC3868	03/04/2020	50	154,050	3,081.00		2,449		4		4	(2,446)						93/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLNC3868	03/04/2020	150	462,150	3,081.00		7,348		7		7	(7,341)						93/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	03/05/2020	216	695,628	3,220.50		15,154		4,427		4,427	(10,726)						93/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	03/05/2020	657	2,115,869	3,220.50		46,092		13,466		13,466	(32,626)						93/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	03/05/2020	419	1,349,390	3,220.50		29,395		8,588		8,588	(20,807)						93/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/17/2020	498	1,385,490	2,782.11		72,297		39,798		39,798	(32,499)						95/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	03/17/2020	102	283,775	2,782.11		14,808		8,151		8,151	(6,657)						95/103
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										1,580,103	1,307,045		859,417	XXX	859,417	(2,027,732)					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,580,103	1,307,045		859,417	XXX	859,417	(2,027,732)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
DOW EDGE OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	05/14/2019	70	1,787,244	25,532.05	63,626			57,686		57,686	(5,939)						119/103
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	05/16/2019	800	1,245,792	1,557.24	50,828						(50,828)						118/103
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/26/2020	802	1,245,314	1,552.76		33,542		3,385		3,385	(30,158)						94/103
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/26/2020	259	402,165	1,552.76		10,833		1,093		1,093	(9,740)						94/103
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/26/2020	1,139	1,768,594	1,552.76		47,638		4,807		4,807	(42,831)						94/103
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	09/20/2019	600	936,000	1,560.00	40,104			570		570	(39,534)						115/103
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										154,558	92,013		67,541	XXX	67,541	(179,030)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										154,558	92,013		67,541	XXX	67,541	(179,030)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,734,661	1,399,058		926,958	XXX	926,958	(2,206,762)					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,734,661	1,399,058		926,958	XXX	926,958	(2,206,762)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE WASHINGTON NATIONAL 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,580,103	1,307,045		859,417	XXX	859,417	(2,027,732)					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										154,558	92,013		67,541	XXX	67,541	(179,030)					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,734,661	1,399,058		926,958	XXX	926,958	(2,206,762)					XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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

SCHEDULE DB - PART D - SECTION 1

[illegible]

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
N O N E

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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
ABN AMRO Chicago, IL					6,460,255	6,573,268	6,757,858	XXX
The Bank of New York Mellon New York, NY					(10,561,309)	(10,777,530)	(10,676,276)	XXX
BNY Mellon Trust Company of Illinois Chicago, IL					9,783,464	9,889,918	9,878,847	XXX
Federal Home Loan Bank of Indianapolis Indianapolis, IN					103,450	330,605	330,756	XXX
JPMorgan Chase Bank New York, NY					(657,056)	410,586	3,615,838	XXX
Key Bank National Association Cleveland, OH					200,000	200,000	487,384	XXX
The Northern Trust Company Chicago, IL		1.520	166,966		33,628,686	35,609,524	6,058,004	XXX
PNC Bank Pittsburgh, PA					565,337	570,558	574,785	XXX
Westamerica Bank San Rafael, CA					397,272	378,272	343,433	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX		59	397,800	130,692	93,642	XXX
0199999. Totals - Open Depositories	XXX	XXX	166,966	59	40,317,898	43,315,893	17,464,272	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	166,966	59	40,317,898	43,315,893	17,464,272	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	166,966	59	40,317,898	43,315,893	17,464,272	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

Washington National Insurance Company
March 31, 2020

Equity Indexed Annuity Actuarial Opinion

I, Steve M. Liou, am the Appointed Actuary of Washington National Insurance Company (the Company) and Vice President of CNO Services, LLC, an affiliate of the Company. I was appointed by the Board of Directors of the Company effective December 31, 2019. I am a Member of the American Academy of Actuaries and meet its Qualification Standards regarding this actuarial opinion with respect to the NAIC Life and Accident and Health Annual Statement. I am familiar with the valuation requirements applicable to life and health insurance companies. This is a special purpose opinion concerning equity indexed annuity products, prepared in satisfaction of the NAIC Financial Condition Examiners Handbook Actuarial Guideline 35.

I have reviewed the assumptions underlying the values assigned to all equity options used in the determination of statutory reserves for all equity indexed annuity products issued or reinsured by the Company and reported in the statutory financial statement as of March 31, 2020. The assumptions used to determine such option market values are:

- Reasonable in light of current relevant economic conditions as of the date of valuation, and
- Are consistent with the comparable assumptions used to determine the statement value of the derivative instruments used to hedge the equity indexed based obligations embedded in the equity indexed annuities subject to this certification.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice and Compliance Guidelines as promulgated from time to time by the Actuarial Standards Board, which standards and compliance guidelines form the basis of this statement of opinion.

This opinion is intended for the exclusive use of state insurance regulators and the management of the Company and is an opinion regarding the actuarial assumptions and methods used in calculating the reserves and related actuarial items discussed above. This opinion should be used by no other parties, and any user of this opinion should possess a substantial level of expertise in areas relevant to equity indexed annuities, and should obtain the benefit of the advice of a qualified life actuary.



Steve M Liou, F.S.A., M.A.A.A. - Appointed Actuary
Washington National Insurance Company
11825 N. Pennsylvania Street,
Carmel, IN 46032
Telephone Number 317-817-6840

May 6, 2020

Washington National Insurance Company
March 31, 2020

Equity Indexed Universal Life Actuarial Opinion

I, Steve M. Liou, F.S.A., M.A.A.A., Vice President, am the Appointed Actuary for Washington National Insurance Company (the Company). I was appointed by the Board of Directors of the Company effective December 31, 2019. I am a Member of the American Academy of Actuaries and meet its Qualification Standards regarding this actuarial opinion with respect to the NAIC Life and Accident and Health Annual Statement. I am familiar with the valuation requirements applicable to life and health insurance companies. This is a special purpose opinion concerning equity indexed universal life products, prepared in satisfaction of the NAIC Financial Condition Examiners Handbook Actuarial Guideline 36.

I have reviewed the assumptions underlying the values assigned to all equity options used in the determination of statutory reserves, using a type 2a computational method as described in the guideline, for all equity indexed universal life insurance policies issued or reinsured by the Company and reported in the statutory financial statement as of March 31, 2020. The assumptions used to determine such option values for the current term are:

- Reasonable in light of current relevant economic conditions as of the date of valuation, and
- Are consistent with the comparable assumptions used to determine the statement value of the derivative instruments used to hedge the equity indexed obligations embedded in the equity indexed universal life policies subject to this certification.

The assumptions used to determine equity index option values for terms subsequent to the current term are:

- Determined in accordance with the Commissioners Reserve Valuation Method with Updated Average Market Values;
- Based on quantitative data for the base case option (1-year European At-the-Money) of 3% plus 12.22% 60-month moving average annualized daily actual volatility; and are
- Reasonably adjusted to reflect the following variances from the base case due to benefit design:
 - a. Asian option basis - uses 12 month average returns, and
 - b. Out-of-the-Money options relative to contract fixed guaranteed rate.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice and Compliance Guidelines as promulgated from time to time by the Actuarial Standards Board, which standards and compliance guidelines form the basis of this statement of opinion.

This opinion is intended for the exclusive use of state insurance regulators and the management of the Company and is an opinion regarding the actuarial assumptions and methods used in calculating the reserves and related actuarial items discussed above. This opinion should be used by no other parties, and any user of this opinion should possess a substantial level of expertise in areas relevant to equity indexed universal life, and should obtain the benefit of the advice of a qualified life actuary.



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May 6, 2020