



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Washington National Insurance Company

NAIC Group Code02330233NAIC Company Code70319Employer's ID Number36-1933760

(Current)(Prior)

Organized under the Laws ofIndiana, State of Domicile or Port of EntryIN

Country of DomicileUnited States of America

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

Incorporated/Organized05/26/1923Commenced Business09/07/1923

Statutory Home Office11825 North Pennsylvania StreetCarmel, IN, US 46032

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office11825 North Pennsylvania Street

(Street and Number)

Carmel, IN, US 46032317-817-6100

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address11825 North Pennsylvania StreetCarmel, IN, US 46032

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records11825 North Pennsylvania Street

(Street and Number)

Carmel, IN, US 46032317-817-6100

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.washingtonnational.com

Statutory Statement ContactShelly Ann Hitch317-817-6485

(Name)(Area Code) (Telephone Number)

Shelly.Hitch@CNOinc.com317-817-2115

(E-mail Address)(FAX Number)

OFFICERS

PresidentMichael Dean Heard

TreasurerJeffrey Michael Kircher

SecretaryRachel Johanna Spehler #

ActuarySteve Mingchen Liou

OTHER

Bruce Keating Baude, Executive Vice PresidentKaren Jeannine DeToro, Executive Vice PresidentEric Ronald Johnson, Executive Vice President

Paul Harrington McDonough, Executive Vice PresidentMatthew Joseph Zimpfer, Executive Vice PresidentWilliam Douglas Fritts, Jr., Senior Vice President

John Robert Kline, Senior Vice PresidentGregory Dean Turner, Senior Vice PresidentJeremy David Williams, Senior Vice President

DIRECTORS OR TRUSTEES

Karen Jeannine DeToroMichael Dean HeardJohn Robert Kline

Paul Harrington McDonoughGregory Dean Turner

State ofIndiana

County ofHamiltonSS:

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 HeardPresident

Rachel Johanna SpehlerSecretary

John Robert KlineSVP & Chief Accounting Officer

Subscribed and sworn to before me this

7thday ofAugust, 2020

Kristie L. NaveNotary Public, State of Indiana, Marion CountyMy Commission Expires November 7, 2024

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

b. If no,

1. State the amendment number

2. Date filed

3. Number of pages attached

STATEMENT AS OF JUNE 30, 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	4,918,736,796		4,918,736,796	4,802,390,072
2. Stocks:				
2.1 Preferred stocks	59,928,537		59,928,537	50,246,027
2.2 Common stocks	50,570,275		50,570,275	60,869,446
3. Mortgage loans on real estate:				
3.1 First liens	147,370,343		147,370,343	174,173,234
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	31,406,240		31,406,240	32,024,311
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)	15,006,951		15,006,951	15,228,177
5. Cash (\$24,020,204), cash equivalents (\$62,179,539) and short-term investments (\$)	86,199,743		86,199,743	79,887,061
6. Contract loans (including \$ premium notes)	23,024,224	28,426	22,995,798	23,430,362
7. Derivatives	3,016,390		3,016,390	6,046,165
8. Other invested assets	178,930,596		178,930,596	211,399,787
9. Receivables for securities				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)	5,514,190,096	28,426	5,514,161,669	5,456,508,268
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	56,623,208		56,623,208	56,734,675
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,217,682	1,808,454	12,409,228	10,189,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	3,865,782		3,865,782	3,923,202
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,057,024	822,502	234,522	691,957
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	3,466,938	147,095	3,319,843	2,975,768
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	158,222,094	115,616,463	42,605,632	44,178,089
19. Guaranty funds receivable or on deposit	4,697,589		4,697,589	4,849,322
20. Electronic data processing equipment and software	79,766,638	71,494,712	8,271,927	8,878,143
21. Furniture and equipment, including health care delivery assets (\$)	2,002,854	2,002,854		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	33,852		33,852	
24. Health care (\$) and other amounts receivable	22,874,741	22,556,530	318,211	281,977
25. Aggregate write-ins for other than invested assets	897,649		897,649	10,817,924
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,861,916,148	214,477,036	5,647,439,112	5,600,028,995
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,717,245		3,717,245	4,220,164
28. Total (Lines 26 and 27)	5,865,633,393	214,477,036	5,651,156,357	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	897,649		897,649	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)	897,649		897,649	10,817,924

STATEMENT AS OF JUNE 30, 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 \$798,365,878 less \$ included in Line 6.3 (including \$ Modco Reserve)	798,365,878	827,899,254
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	3,311,273,771	3,240,729,610
3. Liability for deposit-type contracts (including \$ Modco Reserve)	740,368,030	727,974,566
4. Contract claims:		
4.1 Life	8,781,652	8,144,486
4.2 Accident and health	159,933,499	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)	532,943	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 \$20,996,091 accident and health premiums	21,085,193	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 \$1,269,418 assumed and \$173,463 ceded	1,442,880	1,679,403
9.4 Interest Maintenance Reserve	146,449,004	145,918,286
10. Commissions to agents due or accrued-life and annuity contracts \$61,811 , accident and health \$4,191,533 and deposit-type contract funds \$	4,253,343	3,982,871
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	6,084,883	6,780,732
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(783)	(202)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,842,465	5,657,246
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	12,171,091	4,729,555
15.2 Net deferred tax liability		
16. Unearned investment income	344,550	324,395
17. Amounts withheld or retained by reporting entity as agent or trustee	336,339	300,320
18. Amounts held for agents' account, including \$597,980 agents' credit balances	681,329	638,644
19. Remittances and items not allocated	3,838,555	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	56,746,413	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	4,127,517	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	11,580,000	232,843
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	20,285,437	18,255,917
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,312,523,990	5,252,452,151
27. From Separate Accounts Statement	3,717,245	4,220,164
28. Total liabilities (Lines 26 and 27)	5,316,241,235	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)	(950,497,671)	(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)	309,878,272	322,539,995
38. Totals of Lines 29, 30 and 37	334,915,122	347,576,845
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,651,156,357	5,604,249,159
DETAILS OF WRITE-INS		
2501. Unclaimed funds	20,285,437	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)	20,285,437	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 JUNE 30, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	368,006,731	357,539,320	716,969,648
2. Considerations for supplementary contracts with life contingencies	2,080,555	47,270	604,625
3. Net investment income	135,644,538	138,528,393	280,569,567
4. Amortization of Interest Maintenance Reserve (IMR)	5,220,375	6,091,226	12,252,268
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	954,378	1,023,048	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	21,747	28,450	54,744
8.2 Charges and fees for deposit-type contracts	4,833	5,751	11,605
8.3 Aggregate write-ins for miscellaneous income	41,139	110,384	22,546,088
9. Totals (Lines 1 to 8.3)	511,974,296	503,373,844	1,035,070,532
10. Death benefits	14,670,649	12,374,858	24,392,368
11. Matured endowments (excluding guaranteed annual pure endowments)	152,146	750,490	1,265,917
12. Annuity benefits	14,891,630	15,442,401	28,488,207
13. Disability benefits and benefits under accident and health contracts	221,408,692	214,863,616	430,812,099
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	19,927,511	23,821,698	53,300,099
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,673,167	7,956,488	15,104,454
18. Payments on supplementary contracts with life contingencies	2,514,455	2,680,755	5,194,426
19. Increase in aggregate reserves for life and accident and health contracts	41,010,785	91,418,349	131,859,759
20. Totals (Lines 10 to 19)	321,249,035	369,308,655	690,417,330
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	65,981,661	64,313,763	128,632,631
22. Commissions and expense allowances on reinsurance assumed	2,136,366	2,266,669	4,444,776
23. General insurance expenses and fraternal expenses	79,955,273	83,832,042	173,307,954
24. Insurance taxes, licenses and fees, excluding federal income taxes	10,585,225	10,124,539	19,565,917
25. Increase in loading on deferred and uncollected premiums	(152,958)	(36,502)	(29,273)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(481,001)	(266,534)	(1,252,396)
27. Aggregate write-ins for deductions	(5,643,021)	(58,669,752)	(63,216,272)
28. Totals (Lines 20 to 27)	473,630,579	470,872,880	951,870,668
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	38,343,717	32,500,964	83,199,864
30. Dividends to policyholders and refunds to members	260,905	255,066	498,583
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	38,082,812	32,245,898	82,701,281
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	13,699,697	9,120,054	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)	24,383,115	23,125,844	60,031,540
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$312,408 (excluding taxes of \$1,587,609 transferred to the IMR)	2,081,835	(3,365,267)	(491,721)
35. Net income (Line 33 plus Line 34)	26,464,950	19,760,577	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)	26,464,950	19,760,577	59,539,819
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(5,194,257)	(21,431,428)	12,599,628	13,639,967
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	7,782,285	5,977,432	11,198,958
41. Change in nonadmitted assets	(17,370,412)	(7,072,254)	(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	14,892,883	(5,818,536)	(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)	(31,000,000)	(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)	(12,661,723)	(5,553,153)	(18,185,626)
55. Capital and surplus, as of statement date (Lines 36 + 54)	334,915,122	360,209,317	347,576,845
DETAILS OF WRITE-INS			
08.301. Utilization of transferable state tax credits	25,146	44,433	55,659
08.302. Fees from distribution of Medicare Part D Prescription Drug Plan	14,385	61,925	117,825
08.303. Miscellaneous income	780	2,000	5,960
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	828	2,026	22,366,646
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	41,139	110,384	22,546,089
2701. Reserve adjustments on reinsurance assumed	(5,588,918)	(8,966,024)	(13,486,860)
2702. Transfer of life and annuity reserves under coinsurance ceded agreements	(55,603)	(46,360)	(73,043)
2703. Department of Insurance penalties	1,500		1,000
2798. Summary of remaining write-ins for Line 27 from overflow page		(49,657,369)	(49,657,369)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(5,643,021)	(58,669,752)	(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 JUNE 30, 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	366,598,595	358,856,189	721,487,406
2. Net investment income	135,287,871	130,272,091	267,451,792
3. Miscellaneous income	11,137,097	1,167,634	14,559,424
4. Total (Lines 1 to 3)	513,023,564	490,295,914	1,003,498,622
5. Benefit and loss related payments	268,366,116	268,056,872	546,396,239
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(480,419)	(266,239)	(1,252,659)
7. Commissions, expenses paid and aggregate write-ins for deductions	148,928,372	153,359,504	303,508,423
8. Dividends paid to policyholders	263,696	265,748	516,455
9. Federal and foreign income taxes paid (recovered) net of \$ 1,900,017 tax on capital gains (losses)	8,158,177	6,748,852	18,048,995
10. Total (Lines 5 through 9)	425,235,942	428,164,738	867,217,453
11. Net cash from operations (Line 4 minus Line 10)	87,787,622	62,131,176	136,281,169
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	273,914,877	586,233,048	813,285,785
12.2 Stocks	11,013,325	79,131,689	83,631,689
12.3 Mortgage loans	26,802,891	12,002,359	30,363,474
12.4 Real estate			186,045
12.5 Other invested assets	20,255,335	15,498,654	46,567,804
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	20,967	1,524	1,083
12.7 Miscellaneous proceeds	13,159,425	19,662,127	17,668,287
12.8 Total investment proceeds (Lines 12.1 to 12.7)	345,166,820	712,529,401	991,704,168
13. Cost of investments acquired (long-term only):			
13.1 Bonds	379,744,719	753,416,815	995,992,340
13.2 Stocks	12,324,847		4,249,997
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	9,952,523	33,711,012	55,427,515
13.6 Miscellaneous applications		1,581,388	836,213
13.7 Total investments acquired (Lines 13.1 to 13.6)	402,022,090	788,709,214	1,056,506,065
14. Net increase (or decrease) in contract loans and premium notes	(410,271)	(345,035)	(1,052,592)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(56,444,998)	(75,834,778)	(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)	(31,000,000)	(65,000,000)
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	12,393,464	2,263,375	3,107,798
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(14,423,406)	(8,608,385)	(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)	(25,029,943)	(37,345,010)	(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)	6,312,681	(51,048,612)	(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)	86,199,742	42,109,664	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	11,603	25,857	48,960
20.0003. Premium tax credit utilization on invested assets	22,692	14,289	14,289
20.0004.			

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	29,411,853	27,659,514	54,928,871
3. Ordinary individual annuities	2,837,639	2,264,863	4,067,592
4. Credit life (group and individual)			
5. Group life insurance	175,115	264,206	444,006
6. Group annuities	26,892	284,828	296,358
7. A & H - group	118,685,080	116,389,305	234,361,957
8. A & H - credit (group and individual)			
9. A & H - other	218,352,816	212,339,575	425,563,805
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	369,489,395	359,202,291	719,662,589
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	369,489,395	359,202,291	719,662,589
14. Deposit-type contracts		125,000,000	225,000,000
15. Total (Lines 13 and 14)	369,489,395	484,202,291	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)			

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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 \$989,544 and \$1,398,604 as of June 30, 2020 and December 31, 2019, respectively. Additionally, net income for the six months ended June 30, 2020 and the year ended December 31, 2019 would be decreased by \$409,060 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	\$ 26,464,950	\$ 59,539,819
(2) Company Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	409,060	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>\$ 26,055,890</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	\$ 334,915,122	\$347,576,845
(6) Company Practices that increase/(decrease) NAIC SAP:					
Continuous CARVM reserving method	51	4	19	(989,544)	(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>\$ 335,904,666</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 six months ended June 30, 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 June 30, 2020 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.
- (4) Loan-backed bonds, structured securities and beneficial interests owned at June 30, 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	\$	10,753,996
2. 12 Months or Longer	\$	2,583,418
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$	315,755,359
2. 12 Months or Longer	\$	70,895,564
- (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.

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.

On April 8, 2020, the Company received a dividend of \$13,000,000 from its wholly-owned subsidiary, Indiana General Investment Corp ("INGIC"). In accordance with SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, \$11,013,325 of the dividend was recorded as a reduction in the investment while the remainder was recorded to investment income.

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.

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

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

(2) FHLB Capital Stock

The Aggregate totals of the FHLBI capital stock as of June 30, 2020 and December 31, 2019 are as follows:

	Total	General Account	Separate Account
2020			
Membership Stock - Class A	\$ —	\$ —	\$ —
Membership Stock - Class B	617,500	617,500	—
Additional Activity Stock	19,632,500	19,632,500	—
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			
	Total	General Account	Separate Account
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 June 30, 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	617,500	617,500	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - June 30, 2020	\$ 618,164,224	\$ 512,640,071	\$ 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 June 30, 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	—	450,207,088
Other	—	—	—	XXX
Aggregate Total	\$ 450,000,000	\$ 450,000,000	\$ —	\$ 450,207,088
2019	Total	General Account	Separate Account	Funding Agreements Reserves Established
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 June 30, 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 and CNO Financial Group, Inc. ("CNO"), the Company, Bankers Consec Life Insurance Company ("Bankers Consec Life"), and 40|86 Advisors, Inc. ("40|86 Advisors") (collectively, the "CNO Parties"). The PPCO Receiver alleged 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 alleged that CNO, the Company, Bankers Consec Life, and 40|86 Advisors had 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 Consec 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 Consec Life's motions to dismiss the PPCO Receiver's fraudulent transfer and unjust enrichment claims. The Company and Bankers Consec Life agreed with the PPCO Receiver to fully settle the *Cyganowski* case. Under the settlement, neither the Company nor Bankers Consec Life will incur any liability or make payment to anyone, but instead they were granted an unsecured claim against PPCO's estate. The settlement agreement states that the PPCO Receiver's decision to enter into the agreement was based in part on the CNO Parties' credible arguments based on an expansive documentary record that the CNO Parties were not knowing participants in any fraud perpetrated by any of the Platinum funds or any of the Beechwood entities, but were instead purely victims of such fraud schemes. The settlement agreement was approved by the court, and the PPCO Receiver and all CNO Parties have filed a Stipulation of Dismissal with Prejudice that was accepted by the Court. The *Cyganowski* case is thus completely concluded.

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 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. The Plaintiff has filed an Amended Complaint and the CNO Parties will respond.

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 six months ended June 30, 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 June 30, 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)		13,932,507	2,012,002	—	15,944,509
Common stock					
Industrial and miscellaneous (unaffiliated)	—	24,090,781	50	—	24,090,831
Cash equivalents					
Exempt money market mutual funds	14,025	—	—	—	14,025
All other money market mutual funds	62,165,512	—	—	—	62,165,512
Total Cash equivalents	62,179,537	—	—		62,179,537
Derivative assets					
Options	—	3,016,389	—	—	3,016,389
Separate account assets					
Variable annuities	—	3,566,127	—	—	3,566,127
Non-variable annuities	—	151,118	—	—	151,118
Total Separate account assets	—	3,717,245	—	—	3,717,245
Total Assets at fair value	\$ 62,179,537	\$ 44,756,922	\$ 2,224,751	\$ —	\$109,161,210
Total Liabilities at fair value	\$ —	\$ —	\$ —	\$ —	\$ —

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

	Balance at 3/31/2020	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 6/30/2020
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 second 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; 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 June 30, 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 June 30, 2020, the reported fair value of the Company's investment in Level 2 industrial and miscellaneous preferred stock was \$13,932,507. 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 June 30, 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 June 30, 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 June 30, 2020, the reported fair value of the Company's investment in other Level 2 industrial and miscellaneous common stock was \$2,809,880. 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 June 30, 2020, the reported fair value of the Company's investment in Level 2 common stock also included warrants totaling \$74,401. 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 June 30, 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 June 30, 2020, the reported fair value of the Company's investment in Level 2 options was \$3,016,389. 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 June 30, 2020, the reported fair value of the Company's investment in Level 2 variable and non-variable annuities recorded as separate accounts assets was \$3,717,245. 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 June 30, 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	\$ 5,762,491,598	\$ 4,918,736,796	\$ —	\$ 5,671,556,780	\$ 90,934,818	\$ —	\$ —
Preferred stock	87,971,461	59,928,537	—	39,527,702	48,443,759	—	—
Common stock	24,090,831	24,090,831	—	24,090,781	50	—	—
Mortgage loans	147,452,826	147,370,343	—	—	147,452,826	—	—
Cash	24,020,204	24,020,204	24,020,204	—	—	—	—
Cash equivalents	62,179,537	62,179,537	62,179,537	—	—	—	—
Contract loans	23,024,224	22,995,798	—	—	23,024,224	—	—
Derivatives	3,016,389	3,016,389	—	3,016,389	—	—	—
Surplus debentures	83,287,896	73,850,617	—	78,807,896	4,480,000	—	—
Total Assets	<u>\$ 6,217,534,966</u>	<u>\$ 5,336,189,052</u>	<u>\$ 86,199,741</u>	<u>\$ 5,816,999,548</u>	<u>\$ 314,335,677</u>	<u>\$ —</u>	<u>\$ —</u>
Deposit-type contracts	\$ 467,293,653	\$ 465,538,217	\$ —	\$ 450,207,088	\$ 17,086,565	\$ —	\$ —
Total Liabilities	<u>\$ 467,293,653</u>	<u>\$ 465,538,217</u>	<u>\$ —</u>	<u>\$ 450,207,088</u>	<u>\$ 17,086,565</u>	<u>\$ —</u>	<u>\$ —</u>

D. None

21. Other Items

A. - B.

None

C. Other Disclosures

The novel coronavirus ("COVID-19") pandemic has negatively impacted the U.S. and global economies, 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.

D. - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, August 11, 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 six 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 June 30, 2020, \$71,712,649 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 \$216,048,415 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a \$17,549,302 favorable prior year development from December 31, 2019 to June 30, 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	(40,626,127)
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)	\$ 216,048,415
MODCO claim reserves and liabilities	(30,907,305)
Prior year claim reserves and liabilities, June 30, current year (Sch. H, Part 3, line 2.1)	<u>\$ 185,141,110</u>
Favorable (unfavorable) prior year development (Note 25)	\$ 17,549,302
Change in MODCO claim reserves and liabilities	(9,718,822)
Sch. H test (Sch. H, Part 3, line 3.3)	<u>\$ 7,830,480</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

STATEMENT AS OF JUNE 30, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
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.

12/31/2018

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).

07/30/2020

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

STATEMENT AS OF JUNE 30, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

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:

\$24,050,400
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	\$26,479,445
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$18,329,514	\$1,281,051
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$76,717,048	\$46,891,330
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 JUNE 30, 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]

STATEMENT AS OF JUNE 30, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

145,365,310

1.14

Total Mortgages in Good Standing

\$

145,365,310

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)

\$

147,370,343

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

84.346

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

39.155

%

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 JUNE 30, 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
			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	710,979	15,743	2,986,391	3,713,112
2.	Alaska	AK	L	11,103		59,513	70,616
3.	Arizona	AZ	L	173,350	11,790	1,085,982	1,271,121
4.	Arkansas	AR	L	256,756	11,779	3,161,875	3,430,410
5.	California	CA	L	3,665,819	425,456	10,479,882	14,571,157
6.	Colorado	CO	L	157,212	27,705	4,013,979	4,198,897
7.	Connecticut	CT	L	234,042	4,151	122,251	360,444
8.	Delaware	DE	L	48,559	1,170	303,770	353,498
9.	District of Columbia	DC	L	130,702	5,900	294,173	430,776
10.	Florida	FL	L	3,061,126	81,936	18,522,391	21,665,453
11.	Georgia	GA	L	596,482	103,248	2,993,918	3,693,648
12.	Hawaii	HI	L	108,947	7,593	144,774	261,314
13.	Idaho	ID	L	191,528	1,950	2,578,550	2,772,028
14.	Illinois	IL	L	795,186	114,135	33,399,868	34,309,189
15.	Indiana	IN	L	485,090	6,019	11,565,071	12,056,179
16.	Iowa	IA	L	281,863	77,859	34,431,881	34,791,604
17.	Kansas	KS	L	202,990	52,913	11,332,063	11,587,966
18.	Kentucky	KY	L	419,815	1,200	6,546,657	6,967,672
19.	Louisiana	LA	L	679,997	15,282	5,634,743	6,330,022
20.	Maine	ME	L	121,495	30	1,074,572	1,196,097
21.	Maryland	MD	L	514,044	23,258	1,725,707	2,263,008
22.	Massachusetts	MA	L	256,268	8,000	624,350	888,619
23.	Michigan	MI	L	299,622	33,198	3,108,124	3,440,945
24.	Minnesota	MN	L	236,971	34,044	4,676,873	4,947,888
25.	Mississippi	MS	L	201,024	5,256	1,190,201	1,396,481
26.	Missouri	MO	L	311,378	20,395	10,310,651	10,642,425
27.	Montana	MT	L	36,963	840	3,479,142	3,516,945
28.	Nebraska	NE	L	246,525	17,115	14,941,183	15,204,822
29.	Nevada	NV	L	468,966	10,960	1,771,465	2,251,391
30.	New Hampshire	NH	L	39,260	22,099	221,736	283,094
31.	New Jersey	NJ	L	841,216	447,123	1,362,989	2,651,328
32.	New Mexico	NM	L	177,409	8,570	1,156,405	1,342,384
33.	New York	NY	N	160,563	51,187	170,813	382,563
34.	North Carolina	NC	L	800,572	68,846	7,664,442	8,533,860
35.	North Dakota	ND	L	154,885	370	11,587,516	11,742,772
36.	Ohio	OH	L	1,844,042	167,723	16,939,282	18,951,047
37.	Oklahoma	OK	L	330,354	49,424	10,266,119	10,645,897
38.	Oregon	OR	L	101,329	18,541	625,160	745,030
39.	Pennsylvania	PA	L	1,017,064	649,291	6,539,723	8,206,078
40.	Rhode Island	RI	L	53,567	21,379	57,207	132,153
41.	South Carolina	SC	L	1,325,142	1,052	5,305,519	6,631,713
42.	South Dakota	SD	L	96,322	2,370	18,928,318	19,027,010
43.	Tennessee	TN	L	1,128,616	12,069	8,254,105	9,394,790
44.	Texas	TX	L	2,172,402	156,611	20,422,904	22,751,916
45.	Utah	UT	L	252,087	1,961	3,838,105	4,092,153
46.	Vermont	VT	L	28,307	330	1,730,345	1,758,982
47.	Virginia	VA	L	1,802,823	27,565	4,788,550	6,618,938
48.	Washington	WA	L	115,170	2,677	739,045	856,892
49.	West Virginia	WV	L	803,508	545	6,555,740	7,359,793
50.	Wisconsin	WI	L	164,884	32,458	3,908,625	4,105,967
51.	Wyoming	WY	L	18,917	380	1,406,777	1,426,074
52.	American Samoa	AS	N				
53.	Guam	GU	L	289,267		215	289,482
54.	Puerto Rico	PR	L	449,431		7,876,529	8,325,960
55.	U.S. Virgin Islands	VI	L	14,221		307,374	321,596
56.	Northern Mariana Islands	MP	N	2,463			2,463
57.	Canada	CAN	N	264		508	773
58.	Aggregate Other Aliens	OT	XXX	14,273		7,467	21,740
59.	Subtotal	XXX		29,103,160	2,861,496	333,221,521	365,186,177
90.	Reporting entity contributions for employee benefits plans	XXX					
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		290,892			290,892
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		360,017		561,853	921,869
94.	Aggregate or other amounts not allocable by State	XXX					
95.	Totals (Direct Business)	XXX		29,754,069	2,861,496	333,783,373	366,398,938
96.	Plus Reinsurance Assumed	XXX		75,334	94,128	10,890,974	11,060,436
97.	Totals (All Business)	XXX		29,829,403	2,955,624	344,674,347	377,459,374
98.	Less Reinsurance Ceded	XXX		8,695,320	2,609,037	1,636,976	12,941,334
99.	Totals (All Business) less Reinsurance Ceded	XXX		21,134,082	346,587	343,037,371	364,518,040
DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX		14,273		7,467	21,740
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		14,273		7,467	21,740
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.....

STATEMENT AS OF JUNE 30, 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	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0233	CNO Financial Group, Inc.	.68560	11-2857098				Bankers Conesco Life Insurance Company	.NY	.IA	Conesco 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	Conesco 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	Conesco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	.N	
.0233	CNO Financial Group, Inc.	.11804	81-0626335				Conesco 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	.UDP	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 Co.	.IA	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			42-1351112				Bankers Life Advisory Services, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1590388				Bankers Life Securities, Inc.	.IN	.NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	.N	
			47-1481527				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				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conesco Marketing, L.L.C.	.IN	.NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	.N	
			35-1989489				Conesco 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 JUNE 30, 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.

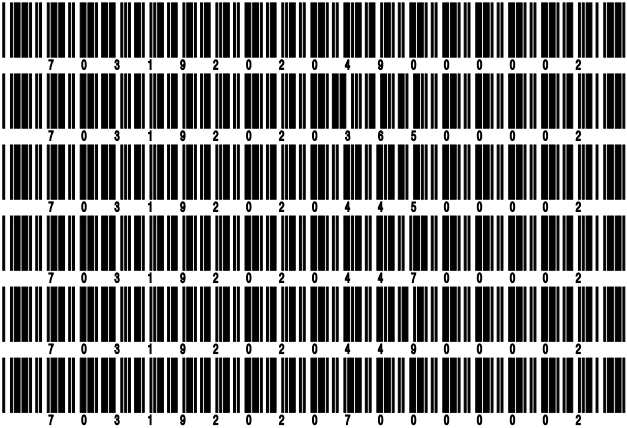
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1. None
2. None
3. None
5. None
7. None
8. 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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 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. Fees from prescription drug cards	828	2,026	3,746
08.305. Legal recoveries from settlements with third parties			22,362,900
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	828	2,026	22,366,646

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 annuity reserves under coinsurance assumed agreement with affiliate		(49,092,524)	(49,092,524)
2705. Ceding commission paid under coinsurance assumed agreement with affiliate		(564,845)	(564,845)
2797. Summary of remaining write-ins for Line 27 from overflow page		(49,657,369)	(49,657,369)

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	839,298	1,757,455
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	46,413,191	47,252,488
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	46,413,191	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	26,802,891	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)	147,370,344	174,173,234
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	147,370,344	174,173,234
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	147,370,344	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	6,491,355	17,697,963
2.2 Additional investment made after acquisition	3,461,168	37,729,552
3. Capitalized deferred interest and other		
4. Accrual of discount	851	1,804
5. Unrealized valuation increase (decrease)	(24,570,302)	13,121,551
6. Total gain (loss) on disposals	2,445,523	3,551,357
7. Deduct amounts received on disposals	20,278,026	46,582,092
8. Deduct amortization of premium and depreciation	19,759	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)	178,930,597	211,399,787
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	178,930,597	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	392,081,170	1,053,690,365
3. Accrual of discount	5,497,937	12,170,937
4. Unrealized valuation increase (decrease)	(1,928,183)	3,552,603
5. Total gain (loss) on disposals	7,237,852	6,216,062
6. Deduct consideration for bonds and stocks disposed of	285,109,582	900,537,465
7. Deduct amortization of premium	2,230,511	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	181,380	3,619,983
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,029,235,636	4,913,505,573
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	5,029,235,636	4,913,505,573

STATEMENT AS OF JUNE 30, 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)	2,642,601,711	141,081,248	60,472,632	(32,928,822)	2,642,601,711	2,690,281,505		2,753,803,011
2. NAIC 2 (a)	2,100,308,789	33,515,545	68,159,176	20,201,573	2,100,308,789	2,085,866,731		1,949,737,576
3. NAIC 3 (a)	114,406,338		10,785,938	12,954,353	114,406,338	116,574,753		83,435,137
4. NAIC 4 (a)	16,032,665	822,500	1,524,281	1,639,101	16,032,665	16,969,985		14,101,648
5. NAIC 5 (a)	9,920,000		1,100,000	11,123	9,920,000	8,831,123		1,100,000
6. NAIC 6 (a)	212,699				212,699	212,699		212,699
7. Total Bonds	4,883,482,202	175,419,293	142,042,027	1,877,328	4,883,482,202	4,918,736,796		4,802,390,071
PREFERRED STOCK								
8. NAIC 1	3,501,150				3,501,150	3,501,150		3,501,150
9. NAIC 2	21,352,044				21,352,044	21,352,044		21,352,044
10. NAIC 3	19,130,834				19,130,834	19,130,834		19,130,834
11. NAIC 4								
12. NAIC 5	5,307,347	8,625,160			5,307,347	13,932,507		4,249,997
13. NAIC 6	2,012,002				2,012,002	2,012,002		2,012,002
14. Total Preferred Stock	51,303,377	8,625,160			51,303,377	59,928,537		50,246,027
15. Total Bonds and Preferred Stock	4,934,785,579	184,044,453	142,042,027	1,877,328	4,934,785,579	4,978,665,333		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	2,527,237
3.	Unrealized Valuation increase/(decrease)	(2,711,846)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	680,713
6.	Considerations received/(paid) on terminations	3,525,881
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)	3,016,389
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	3,016,389

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.....	3,016,389
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2)	3,016,389
4.	Part D, Section 1, Column 5	3,016,389
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	3,016,389
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	3,016,389
10.	Part D, Section 1, Column 8	3,016,389
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	414,490,737	893,824,514
3. Accrual of discount		2
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	20,967	1,082
6. Deduct consideration received on disposals	388,272,797	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)	62,179,537	35,940,631
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	62,179,537	35,940,631

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

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
1008	POWDER SPRINGS	GA		11/30/2005		18,121							18,121		18,121		
1051	ROSEVILLE	CA		05/15/2006		56,947							56,947		56,947		
1448	CHARLOTTE	NC		12/11/2007		9,282							9,282		9,282		
1561	BLOOMINGTON	IN		09/28/2007		13,776							13,776		13,776		
1675	WHEAT RIDGE	CO		09/13/2012		22,409							22,409		22,409		
1676	ALPHARETTA	GA		06/27/2012		32,889							32,889		32,889		
1678	FISHERS	IN		08/16/2012		28,505							28,505		28,505		
1683	LONE TREE	CO		09/14/2012		36,133							36,133		36,133		
1684	CORONA	CA		12/31/2012		53,930							53,930		53,930		
1703	PLEASANTON	CA		07/23/2013		39,105							39,105		39,105		
1705	CONCORD	CA		11/07/2013		66,774							66,774		66,774		
1708	LOUISVILLE	KY		09/13/2013		45,070							45,070		45,070		
1719	MORRISVILLE	NC		11/26/2013		43,079							43,079		43,079		
1751	SUN PRAIRIE	WI		01/28/2015		57,378							57,378		57,378		
1760	SALT LAKE CITY	UT		04/01/2015		34,833							34,833		34,833		
1761	ALDIE	VA		08/06/2015		76,404							76,404		76,404		
1764	FISHERS	IN		08/05/2015		29,961							29,961		29,961		
1771	CORNELIUS	NC		05/18/2016		46,345							46,345		46,345		
1772	SAN ANTONIO	TX		01/21/2016		68,277							68,277		68,277		
1774	SPOKANE	WA		05/19/2016		97,231							97,231		97,231		
1775	KENNESAW	GA		04/07/2016		41,445							41,445		41,445		
1776	LOUISVILLE	KY		06/15/2016		44,055							44,055		44,055		
1778	MIAMI	FL		06/29/2016		57,005							57,005		57,005		
1783	KENMORE	WA		10/31/2016		36,928							36,928		36,928		
1801	CORNELIUS	NC		06/09/2017		18,409							18,409		18,409		

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STATEMENT AS OF JUNE 30, 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
185033	TULSA	OK		12/28/2001		69,852							69,852	69,852			
325015	TULSA	OK		12/29/2004		30,948							30,948	30,948			
325019	DALLAS	GA		06/02/2005		16,279							16,279	16,279			
325022	ORLANDO	FL		06/23/2005		58,878							58,878	58,878			
325027	GRANTS PASS	OR		09/30/2005		52,689							52,689	52,689			
425009	CLAYTON	NC		06/02/2005		19,794							19,794	19,794			
425018	HUNTERSVILLE	NC		09/08/2005		10,752							10,752	10,752			
0299999. Mortgages with partial repayments						1,333,484							1,333,484	1,333,484			
0599999 - Totals						1,333,484							1,333,484	1,333,484			

STATEMENT AS OF JUNE 30, 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			132,148		1,578,345	0.133
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Genstar Capital VII, LP		10/01/2015	1		5,952		64,980	0.138
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC		12/30/2015	1		14,191		743,309	1.128
000000-00-0	Great Hill Equity Partners V, LP	Boston	MA	Great Hill Partners GP V, LP		04/30/2015	3		26,250			0.221
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Platinum Capital Partners IV, LP		03/21/2017	3		27,328		470,099	0.036
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP		04/26/2018	3		9,882		1,531,632	0.336
000000-00-0	Taiga Special Opportunities DAC	Dublin	IRL	TSO Holdings LP		07/12/2017			1,652,593			0.566
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,868,343		4,388,366	XXX
878091-BG-1	Teachers Insurance & Annuity Association of America	New York	NY	Teachers Insurance & Annuity Association of America	1FE	05/04/2020		6,491,355				0.520
2799999. Surplus Debentures, etc - Unaffiliated									6,491,355			XXX
4899999. Total - Unaffiliated									6,491,355	1,868,343	4,388,366	XXX
4999999. Total - Affiliated												XXX
5099999 - Totals									6,491,355	1,868,343	4,388,366	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	04/01/2020	133,241	(79,246)				(79,246)		53,995	62,533		8,538	8,538	
000000-00-0	Cadian Fund, LP Class D	New York	NY	Direct	10/01/2014	04/09/2019	4,751	(1,613)				(1,613)		3,138			(3,138)	(3,138)	
000000-00-0	Dyal III US Investors LP	Dover	DE	Cash Distribution	10/28/2016	06/30/2020	247,733							247,733	247,733				
000000-00-0	Egerton Capital Partners LP	London	GBR	Direct	11/03/2014	04/30/2020	22,000	(7,558)				(7,558)		14,442	22,121		7,679	7,679	
000000-00-0	Field Street Partners, LP	New York	NY	Direct	03/23/2017	04/29/2020	403,339	(20,972)				(20,972)		382,367	398,844		16,477	16,477	
000000-00-0	Good Hill Partners Fund LP	Westport	CT	Direct	03/23/2017	05/06/2020	2,208,307	(1,209,556)				(1,209,556)		998,751	1,149,669		150,919	150,919	
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	04/01/2020	3,738							3,738					
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	Cash Distribution	12/03/2018	05/18/2020	31,160							31,160	31,160				
000000-00-0	Kylin Fund, LP Class S	New York	NY	Direct	12/01/2014	04/03/2020	7,048	(6,553)				(6,553)		495	604		110	110	
	New York Life Investment Management																		
000000-00-0	Mezzanine Partners II, LP	New York	NY	Liquidating Distribution	01/16/2007	04/27/2020	4,953	62,696				62,696		67,649	4,916		(62,733)	(62,733)	
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Cash Distribution	01/21/2015	05/29/2020	155							155	155				
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Cash Distribution	03/21/2017	06/30/2020	42,572							42,572	42,572				
000000-00-0	Polygon Convertible Opportunity Fund LP	New York	NY	Direct	03/26/2018	04/23/2020	524,031							524,031	551,426		27,395	27,395	
000000-00-0	Taiga Special Opportunities DAC	Dublin	IRL	Direct	07/12/2017	05/22/2020	127,301							127,301	141,975		14,675	14,675	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,760,328	(1,262,802)				(1,262,802)		2,497,526	2,497,447		159,921	159,921	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	05/26/2020	848,712							848,712	848,712				
2099999. Joint Venture Interests - Common Stock - Affiliated							848,712							848,712	848,712				
000000-00-0	Colony Industrial Fund, LP	Dallas	TX	Cash Distribution	12/29/2017	06/30/2020	61,547							61,547	61,547				
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Cash Distribution	10/28/2015	06/26/2020	6,477							6,477	6,477				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							68,024							68,024	68,024				

STATEMENT AS OF JUNE 30, 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 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	AMP Capital Infrastructure Debt Fund III	Luxembourg	LUX	Cash Distribution	10/23/2017	06/24/2020	147,185							147,185	147,185				
48660#-10-6	Kayne Anderson Real Estate Debt II, LP	Los Angeles	CA	Cash Distribution	03/10/2017	06/03/2020	194,109							194,109	194,109				
2599999. Joint Venture Interests - Other - Unaffiliated							341,294							341,294	341,294				
4899999. Total - Unaffiliated							4,169,646	(1,262,802)				(1,262,802)		2,906,844	3,066,765		159,921	159,921	
4999999. Total - Affiliated							848,712							848,712	848,712				
5099999 - Totals							5,018,358	(1,262,802)				(1,262,802)		3,755,556	3,915,477		159,921	159,921	

STATEMENT AS OF JUNE 30, 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
40053X-AA-7	GRUPO ENERGIA BOGOTA	C	05/13/2020	VARIOUS		614,817	610,000		2FE
1099999. Subtotal - Bonds - All Other Governments						614,817	610,000		XXX
799055-RJ-9	SAN MATEO CA FOSTER CITY SCH D		04/29/2020	RBC CAPITAL MARKETS		5,000,000	5,000,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,000,000	5,000,000		XXX
25483V-XM-1	DIST OF COLUMBIA REVENUE		06/24/2020	MORGAN STANLEY & CO		4,000,000	4,000,000		1FE
25483V-XN-9	DIST OF COLUMBIA REVENUE		06/24/2020	MORGAN STANLEY & CO		1,500,000	1,500,000		1FE
283299-AS-4	EL MONTE CA		06/24/2020	VARIOUS		5,365,013	5,315,000	1,937	1FE
283299-AT-2	EL MONTE CA		06/23/2020	VARIOUS		5,279,469	5,230,000	937	1FE
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE		06/05/2020	CITIGROUP GLOBAL		4,500,000	4,500,000		1FE
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP		05/01/2020	CITIGROUP GLOBAL		5,000,000	5,000,000		1FE
452152-BL-0	ILLINOIS ST		05/14/2020	BOFA SECURITIES INC		1,942,660	2,000,000		2FE
452152-BM-8	ILLINOIS ST		05/14/2020	BOFA SECURITIES INC		986,920	1,000,000		2FE
457074-BP-6	INGLEWOOD CA		06/17/2020	HILLTOP SECURITIES		2,016,540	2,000,000	419	1FE
457074-BQ-4	INGLEWOOD CA		06/15/2020	HILLTOP SECURITIES		4,070,960	4,000,000		1FE
514264-FU-9	LANCASTER OH CITY SCH DIST		04/09/2020	PNC CAPITAL MARKETS LLC		5,739,193	5,695,000		1FE
587635-JL-8	MERCED CA UNION HIGH SCH DIST		05/22/2020	STIFEL NICOLAUS		16,889,065	56,650,000		1FE
59261A-G4-3	MET TRANSPRTN AUTH NY REVENUE		05/07/2020	JEFFERIES LLC		987,650	1,000,000		1FE
59261A-G5-0	MET TRANSPRTN AUTH NY REVENUE		05/07/2020	JEFFERIES LLC		2,503,850	2,500,000		1FE
612285-AP-1	MONTEBELLO CA PENSN OBLIG		06/15/2020	VARIOUS		8,750,077	8,340,000	6,085	1FE
646066-ZL-8	NEW JERSEY ST EDUCNL FACS AUT		06/18/2020	MORGAN STANLEY & CO		6,080,000	6,080,000		1FE
68304F-AP-1	ONTARIO CA PENSN OBLIG		05/13/2020	HILLTOP SECURITIES		5,000,000	5,000,000		1FE
70227R-BE-9	PASADENA CA PENSN OBLIG		05/07/2020	BOFA SECURITIES INC		4,762,950	5,000,000	4,496	1FE
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG		04/30/2020	RAYMOND JAMES		16,825,820	16,500,000		1FE
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C		05/08/2020	STIFEL NICOLAUS		7,000,000	7,000,000		1FE
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DI		06/05/2020	CITIGROUP GLOBAL		4,500,000	4,500,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						113,700,167	152,810,000	13,874	XXX
026874-DP-9	AMERICAN INTL GROUP		05/06/2020	CITIGROUP GLOBAL		2,984,820	3,000,000		2FE
035240-AU-4	ANHEUSER-BUSCH INBEV WOR		04/01/2020	MORGAN STANLEY & CO		3,486,875	3,500,000		2FE
03881B-AN-3	AMMST 2020-WF1 C		05/19/2020	JP MORGAN SECURITIES		4,794,540	5,000,000	14,463	1Z
05950F-AE-5	BAFC 2006-4 A5		04/27/2020	CAPITALIZED INTEREST			1,190		1FM
072722-AE-1	BAYCARE HEALTH SYSTEM		04/09/2020	MORGAN STANLEY & CO		5,000,000	5,000,000		1FE
12498*-AA-2	TERRA FUNDING-20		06/24/2020	CAPITALIZED INTEREST		5,848	5,848		1PL
12528Y-BD-4	CF 2019-CF2 SWA		05/27/2020	CANTOR FITZGERALD & CO		478,711	500,000	1,526	1Z
12554T-AL-5	CIM 2019-INV2 A11		06/23/2020	PERFORMANCE TRUST		917,418	925,517	1,072	1Z
12653V-AC-0	CSMC 2019-1CE4 B		04/01/2020	DEUTSCHE BANK		1,567,500	1,650,000	1,685	1Z
20048G-AA-4	COMM 2019-521F A		06/01/2020	CREDIT SUISSE		3,972,328	4,150,000	2,373	1Z
369604-BY-8	GENERAL ELECTRIC CO		04/13/2020	BOFA SECURITIES INC		4,982,500	5,000,000		2FE
573284-AU-0	MARTIN MARIETTA MATERIAL		05/28/2020	JEFFERIES LLC		2,526,282	2,467,000	48,346	2FE
64828F-CQ-3	NRZT 2018-4A A1S		06/02/2020	JP MORGAN SECURITIES		1,384,789	1,415,758	325	1Z
64828N-AA-3	NRZT 2017-5A A1		06/02/2020	JP MORGAN SECURITIES		1,523,305	1,525,689	636	1Z
749239-AF-6	RAMP 2006-RZ5 M1		05/26/2020	VARIOUS		1,329,306	1,669,072	430	1Z
74978F-AH-2	RAAC 2007-SP3 A2		04/01/2020	NOMURA SECURITIES		1,608,750	1,650,000	1,009	1Z
75157D-AC-8	RAMP 2007-RS2 A3		05/26/2020	CAPITALIZED INTEREST			476		1FM
758075-AC-9	REDWOOD TRUST INC		05/28/2020	SEAPORT GLOBAL		822,500	1,000,000	13,986	4FE
85172N-AC-6	SLFT 2016-AA C		05/28/2020	CITIGROUP GLOBAL		1,004,375	1,000,000	2,098	1FE
87264A-AY-1	T-MOBILE USA INC		04/02/2020	VARIOUS		6,534,425	6,500,000		2FE
89177X-AB-3	TPMT 2019-HY3 A1B		05/13/2020	ROBERT W BAIRD		1,231,918	1,318,000	980	1Z
91533B-AF-7	UPJOHN INC		06/17/2020	GOLDMAN SACHS & CO		7,480,500	7,500,000		2FE
928668-AQ-5	VOLKSWAGEN GROUP AMERICA		06/01/2020	GOLDMAN SACHS & CO		1,975,746	2,000,000	1,680	2FE
95000C-BK-8	WFCM 2016-NXS5 AGFL		05/28/2020	PERFORMANCE TRUST		491,875	500,000	409	1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						56,104,311	57,278,550	91,018	XXX
8399997. Total - Bonds - Part 3						175,419,295	215,698,550	104,892	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						175,419,295	215,698,550	104,892	XXX
000000-00-0	FABRIC TECHNOLOGIES		06/04/2020	DIRECT ISSUE	1,276,682.000	4,999,997	3.92		5GI
000000-00-0	FABRIC TECHNOLO PREFER STK		06/04/2020	CONVERSION	360,583.000	1,125,163	3.12		5GI
000000-00-0	HUMANAP1 INC SERIES C		06/19/2020	DIRECT ISSUE	701,892.000	2,499,999	0.00		5GI
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						8,625,159	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						8,625,159	XXX		XXX

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 Admini- strative Symbol
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						8,625,159	XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks						8,625,159	XXX		XXX
9999999 - Totals						184,044,454	XXX	104,892	XXX

STATEMENT AS OF JUNE 30, 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		06/01/2020	MBS PAYDOWN		380	380	387	381						380				11	11/15/2027	1
36208V-2A-2	GN 462569		06/01/2020	MBS PAYDOWN		3,116	3,116	3,172	3,124		(8)		(8)		3,116				91	03/15/2028	1
38373M-BM-5	GNR 2009-80 C		06/01/2020	MBS PAYDOWN		20,283	20,283	20,442	20,289		(6)		(6)		20,283				426	04/16/2050	1
38376C-JP-5	GNR 2009-75 HZ		06/01/2020	MBS PAYDOWN		60,922	60,922	60,922	60,922						60,922				1,312	09/20/2039	1
38376F-UF-7	GNR 2009-78 AZ		06/01/2020	MBS PAYDOWN		138,942	138,942	136,163	138,870		72		72		138,942				2,917	09/20/2039	1
38376J-JV-7	GNR 2009-104 XZ		06/01/2020	MBS PAYDOWN		46,691	46,691	46,691	46,691						46,691				986	11/20/2039	1
38376K-AP-6	GNR 2009-93 UZ		06/01/2020	MBS PAYDOWN		110,266	110,266	108,818	110,223		42		42		110,266				2,331	10/20/2039	1
0599999	Subtotal - Bonds - U.S. Governments					380,600	380,600	376,595	380,500		100		100		380,600				8,074	XXX	XXX
00830Y-AB-7	AFRICA FINANCE CORP	C	06/25/2020	VARIOUS		1,173,250	1,130,000	1,121,446	1,124,489		590		590		1,125,079		48,171	48,171	31,138	04/13/2024	1FE
1099999	Subtotal - Bonds - All Other Governments					1,173,250	1,130,000	1,121,446	1,124,489		590		590		1,125,079		48,171	48,171	31,138	XXX	XXX
31287Q-QW-4	FG C64969		06/01/2020	MBS PAYDOWN		3,788	3,788	4,072	3,804		(16)		(16)		3,788				126	03/01/2032	1
31292G-FI-8	FG C00178		06/01/2020	MBS PAYDOWN		272	272	269	271						272				8	09/01/2022	1
31292G-HU-3	FG C00243		06/01/2020	MBS PAYDOWN		1,282	1,282	1,261	1,281		1		1		1,282				35	04/01/2023	1
31292G-J5-6	FG C00284		06/01/2020	MBS PAYDOWN		333	333	329	333						333				9	11/01/2023	1
31292G-J8-0	FG C00287		06/01/2020	MBS PAYDOWN		106	106	105	106						106				3	12/01/2023	1
31292H-Q3-1	FG C01374		06/01/2020	MBS PAYDOWN		2,083	2,083	2,086	2,083						2,083				57	06/01/2032	1
31293K-6R-2	FG C22680		06/01/2020	MBS PAYDOWN		98	98	96	97						98				2	03/01/2029	1
31297E-NH-5	FG A26692		06/01/2020	MBS PAYDOWN		26	26	26	26						26				1	09/01/2034	1
31297E-NJ-1	FG A26693		06/01/2020	MBS PAYDOWN		406	406	404	405						406				10	09/01/2034	1
31373C-Q3-4	FN 289474		06/01/2020	MBS PAYDOWN		1,409	1,409	1,428	1,409		(1)		(1)		1,409				39	07/01/2024	1
313969-TN-7	FG D31457		06/01/2020	MBS PAYDOWN		526	526	524	526						526				15	03/01/2023	1
31398G-H0-5	FN 2009-98 WK		06/01/2020	MBS PAYDOWN		19,226	19,226	19,226	19,226						19,226				383	12/25/2039	1
31398K-VF-4	FHR 3600 BJ		06/01/2020	MBS PAYDOWN		1,171	1,171	1,130	1,168		2		2		1,171				20	11/15/2039	1
677659-P2-4	OHIO ST WTR DEV AUTH REVENUE		06/01/2020	SECURITY CALLED at 100.000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				344,520	12/01/2030	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					12,030,726	12,030,726	12,030,950	12,030,735		(14)		(14)		12,030,726				345,228	XXX	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1		06/25/2020	MBS PAYDOWN		31,653	31,653	29,289	31,983		(330)		(330)		31,653				191	09/25/2036	1FM
00287Y-QN-7	ABVIE INC		05/18/2020	RETURN OF CAPITAL		2,500		2,500	2,500						2,500					03/15/2045	2FE
00442V-AA-5	ACE 2006-ASP3 A1		06/25/2020	MBS PAYDOWN		25,027	25,027	23,888	24,897		130		130		25,027				168	06/25/2036	1FM
008684-AA-0	AHMA 2006-6 A1A		06/25/2020	MBS PAYDOWN		52,225	51,645	57,713	51,662		563		563		52,225				501	12/25/2046	1FM
02149C-AD-3	CWALT 2006-41CB 1A4		06/01/2020	MBS PAYDOWN		25,176	24,293	15,681	24,912		264		264		25,176				557	01/25/2037	1FM
02150P-AA-6	CWALT 2007-0A6 A1A		06/25/2020	MBS PAYDOWN		40,911	40,911	36,104	41,018		(107)		(107)		40,911				243	06/25/2037	1FM
02660T-GN-7	AHM 2005-4 1A1		06/25/2020	MBS PAYDOWN		48,365	48,365	41,352	48,153		212		212		48,365				366	11/25/2045	1FM
026930-AA-5	AHMA 2007-2 A1		06/25/2020	MBS PAYDOWN		151,441	153,756	125,695	149,205		2,236		2,236		151,441				927	03/25/2047	1FM
026935-AJ-5	AHMA 2007-3 22A1		06/01/2020	MBS PAYDOWN		33,889	69,513	52,982	34,084		(196)		(196)		33,889				1,182	06/25/2037	1FM
026936-AA-2	AHMA 2007-5 A1		06/25/2020	MBS PAYDOWN		376,318	435,723	313,993	372,333		3,986		3,986		376,318				2,658	06/25/2047	1FM
03040W-AR-6	AMERICAN WATER CAPITAL C		06/25/2020	SUSQUEHANNA FINANCIAL		8,279,044	7,140,000	6,680,255	6,693,860		4,340		4,340		6,698,200		1,580,844	1,580,844	221,638	09/01/2047	2FE
03072S-QC-2	AMSI 2004-R3 M1		06/25/2020	MBS PAYDOWN		58,110	58,110	53,552	58,542		(432)		(432)		58,110				512	05/25/2034	1FM
03072S-WQ-4	AMSI 2004-R11 M1		06/25/2020	MBS PAYDOWN		58,719	58,719	54,884	59,229		(511)		(511)		58,719				544	11/25/2034	1FM
03072S-XD-2	AMSI 2004-R12 M1		06/25/2020	MBS PAYDOWN		90,209	90,209	87,164	90,481		(272)		(272)		90,209				788	01/25/2035	1FM
04410R-AG-1	AHT1 2018-ASHF B		06/05/2020	JP MORGAN SECURITIES		2,076,328	2,250,000	2,247,188	2,247,188						2,247,188		(170,859)	(170,859)	26,635	04/15/2035	1FM
04541G-UP-5	ABSHE 2005-HEB M2		06/25/2020	MBS PAYDOWN		114,953	114,953	102,452	115,959		(1,006)		(1,006)		114,953				980	11/25/2035	1FM
04542B-NL-2	ABFC 2005-HE2 M3		06/25/2020	MBS PAYDOWN		132,508	132,508	124,392	132,874		(365)		(365)		132,508				1,178	06/25/2035	1FM
04544N-AD-6	ABSHE 2006-HE6 A4		06/25/2020	MBS PAYDOWN		82,958	82,958	74,948	82,851		107		107		82,958				516	11/25/2036	1FM
04544P-AD-1	ABSHE 2006-HE5 A4		06/25/2020	MBS PAYDOWN		91,623	91,623	77,708	92,183		(560)		(560)		91,623				531	07/25/2036	1FM
05492C-AJ-6	BBCMS 2018-RR1 C		04/15/2020	MBS PAYDOWN		68,606	68,606	68,177	68,554		51		51		68,606				626	02/15/2033	1FM
05492G-AG-3	BBCMS 2019-CLP B		04/15/2020	MBS PAYDOWN		98,595	98,595	97,641	98,736		(141)		(141)		98,595				777	12/15/2031	1FM
05492G-AJ-7	BBCMS 2019-CLP C		04/15/2020	MBS PAYDOWN		42,255	42,255	41,846	42,312		(57)		(57)		42,255				261	12/15/2031	1FM
05532V-BE-6	BCAP 2010-RR2 5A2		06/01/2020	MBS PAYDOWN		7,983	7,983	7,904	7,976		7		7		7,983				154	12/26/2036	1FM
058931-BL-9	BAFC 2006-3 5A8		06/01/2020	MBS PAYDOWN		10,635	12,192	11,171	10,626		10		10		10,635				309	03/25/2036	1FM
05946X-S6-1	BAFC 2005-7 3A1		06/01/2020	MBS PAYDOWN		29,873	29,873	28,958	29,816		57		57		29,873				675	11/25/2035	1FM
05946X-WF-6	BAFC 2005-3 1A23		06/01/2020	MBS PAYDOWN		41,442	41,442	40,251	41,375		67		67		41,442				944	06/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1		06/01/2020	MBS PAYDOWN		2,479	2,479	2,333	2,479						2,479				67	08/25/2035	1FM
05949Q-AY-1	BAFC 2006-2 2A17		06/01/2020	MBS PAYDOWN		38	74	73	38						38				2	03/25/2036	1FM
05949T-BD-0	BAFC 2006-1 2A1		06/01/2020	MBS PAYDOWN		34,491	35,578	33,564	34,499		(8)		(8)		34,491				663	01/25/2036	1FM
05950F-AE-5	BAFC 2006-4 A5		06/01/2020	MBS PAYDOWN		1,241	3,356	2,989	1,240		2		2		1,241				96	07/25/2036	1FM
05950M-AB-6	BAFC 2006-G 2A1		06/20/2020	MBS PAYDOWN		167,042	167,042	149,689	167,076		(34)		(34)		167,042				1,221	07/20/2036	1FM

STATEMENT AS OF JUNE 30, 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
05951V-AV-1	BAFC 2006-1 6A1		06/20/2020	MBS PAYDOWN		163,221	163,221	119,356	158,916		4,306		4,306		163,221				1,162	10/20/2046	1FM
05968K-AE-4	BAFC 2014-R2 2A1		06/26/2020	MBS PAYDOWN		149,236	149,236	134,312	150,089		(854)		(854)		149,236				969	05/26/2037	1FM
06051G-BU-2	BAFC 2004-2 3A1		06/01/2020	MBS PAYDOWN		7,721	7,721	7,745	7,721		(4)		(4)		7,721				204	09/20/2034	1FM
06427D-AS-2	BACM 2017-BNK3 A4		04/02/2020	BOFA SECURITIES INC		1,061,523	1,000,000	1,039,219	1,029,275		(1,046)		(1,046)		1,028,229		33,295	33,295	12,410	02/15/2050	1FM
07324S-CB-6	BAYC 2005-3A A1		06/25/2020	MBS PAYDOWN		85,911	85,911	78,287	87,413		(1,501)		(1,501)		85,911				573	11/25/2035	2FE
07324Y-AB-5	BAYC 2006-2A A1		06/25/2020	MBS PAYDOWN		44,132	44,132	39,057	43,657		475		475		44,132				277	07/25/2036	2FE
07325Y-AA-6	BAYC 2007-3 A1		06/25/2020	MBS PAYDOWN		32,530	32,530	29,356	33,286		(757)		(757)		32,530				210	07/25/2037	3FE
07332V-BD-6	BBOMS 2017-C1 A4		04/02/2020	WELLS FARGO SECURITY		1,048,633	1,000,000	1,039,219	1,029,345		(1,034)		(1,034)		1,028,311		20,322	20,322	12,757	02/15/2050	1FM
07384Y-SE-7	BSABS 2004-SD1 A2		06/25/2020	MBS PAYDOWN		30,301	30,301	26,968	30,686		(385)		(385)		30,301				281	12/25/2042	1FM
07384Y-UU-8	BSABS 2006-1 M1		06/25/2020	MBS PAYDOWN		30,673	30,673	22,277	29,646		1,028		1,028		30,673				278	02/25/2036	1FM
073879-J7-4	BSABS 2005-HEB M2		06/25/2020	MBS PAYDOWN		48,604	48,604	45,961	48,768		(164)		(164)		48,604				455	08/25/2035	1FM
073879-LN-6	BSABS 2004-AC6 A1		06/01/2020	MBS PAYDOWN		75,850	75,850	73,243	75,850		.8		.8		75,850				1,251	11/25/2034	1FM
07388V-AG-3	BSOMS 2007-T26 AM		06/01/2020	MBS PAYDOWN		1,639	1,639	1,585	1,641		(2)		(2)		1,639				37	01/12/2045	1FM
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		06/15/2020	SINKING FUND PMT		22,879	22,879	22,879	22,879						22,879				619	06/15/2032	1
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		06/15/2020	SINKING FUND PMT		4,898	4,898	4,898	4,898						4,898				81	06/15/2032	1
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		06/15/2020	SINKING FUND PMT		20,725	20,725	20,725	20,725						20,725				398	03/15/2033	1
09940@-AA-8	BOOS-SEVILLE LLC (7-ELEVEN)		06/01/2020	SINKING FUND PMT		24,756	24,756	24,756	24,756						24,756				826	03/01/2022	1
109641-AH-3	BRINKER INTL		06/17/2020	BARCLAYS CAPITAL		1,378,750	1,500,000	1,474,708	1,477,405		1,816		1,816		1,479,221		(100,471)	(100,471)	51,528	10/01/2024	4FE
11778@-AA-1	MARK INV (WALGREEN)		06/25/2020	VARIOUS		259,155	259,155	259,155	259,155						259,155				10,993	01/01/2021	2
12498@-AA-8	TERRA FUNDING-200 SOUTH, LLC		06/15/2020	SINKING FUND PMT		2,555	2,555	2,555	2,555						2,555				49	01/15/2044	1PL
12505@-AA-9	COHM PROPERTY HOLDINGS LP		06/30/2020	SINKING FUND PMT		431,092	431,092	431,092	431,092						431,092				13,869	12/31/2031	3PL
12515@-BE-9	CD 2016-CQ2 A4		04/02/2020	CITIGROUP GLOBAL		1,319,141	1,250,000	1,295,068	1,283,448		(1,208)		(1,208)		1,282,240		36,900	36,900	15,304	11/10/2049	1FM
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		06/10/2020	SINKING FUND PMT		26,660	26,660	26,660	26,660						26,660				522	07/10/2040	2
12543P-AC-7	CIHL 2006-21 A3		06/01/2020	MBS PAYDOWN		1,211	1,292	1,103	1,225		(15)		(15)		1,211				32	02/25/2037	3FM
12543P-AK-9	CIHL 2006-21 A10		06/01/2020	MBS PAYDOWN		8,047	8,572	7,201	8,017		30		30		8,047				204	02/25/2037	1FM
12543X-AF-3	CIHL 2006-19 1A6		06/01/2020	MBS PAYDOWN		20,828	24,372	20,732	20,790		39		39		20,828				582	01/25/2037	1FM
12554T-AL-5	CIM 2019-INV2 A11		06/25/2020	MBS PAYDOWN		38,656	38,656	38,318		1			1		38,656				36	05/25/2049	1Z
125634-AN-5	CLIF 2014-1A A		06/18/2020	MBS PAYDOWN		11,845	11,845	11,132	11,756		88		88		11,845				166	06/18/2029	1FE
125634-AQ-8	CLIF 2014-2A A		06/18/2020	MBS PAYDOWN		17,683	17,683	16,627	17,566		117		117		17,683				235	10/18/2029	1FE
12566T-AM-9	CIWALT 2006-A7 1A12		06/01/2020	MBS PAYDOWN		38,447	41,878	30,259	38,266		182		182		38,447				1,052	12/25/2036	1FM
12567A-AG-2	CIWALT 2007-A3 1A7		06/01/2020	MBS PAYDOWN		9,842	11,038	7,365	9,785		57		57		9,842				280	03/25/2037	1FM
12625K-AP-0	COMM 2013-GR8 D		06/09/2020	BAY CREST PARTNERS LLC		3,462,251	3,731,000	3,297,418	3,553,343		(10,340)		(10,340)		3,543,003		(80,751)	(80,751)	79,070	06/10/2046	1FM
12640@-HG-1	CSX CORP		06/25/2020	CITIGROUP GLOBAL		5,863,926	4,958,000	5,344,835	909,189		(1,115)		(1,115)		5,345,269				139,306	11/01/2066	2FE
12665@-BS-8	CVS PASS-THROUGH TRUST		06/10/2020	MBS PAYDOWN		19,420	19,420	19,420	19,420						19,420				608	01/10/2032	2FE
126673-NE-8	CWL 2004-12 AF6		06/01/2020	MBS PAYDOWN		647	647	614	631		16		16		647				12	03/25/2035	1FM
126673-QX-3	CWL 2004-13 AF6		06/01/2020	MBS PAYDOWN		1,171	1,171	1,088	1,142		29		29		1,171				20	04/25/2035	1FM
126673-WD-0	CWL 2005-1 AF6		06/01/2020	MBS PAYDOWN		1,840	1,840	1,603	1,772		68		68		1,840				38	07/25/2035	1FM
126673-Y8-9	CWL 2005-7 AF5W		06/01/2020	MBS PAYDOWN		202,062	202,062	143,464	198,355		3,707		3,707		202,062				4,136	10/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6		06/01/2020	MBS PAYDOWN		2,253	2,253	1,983	2,100		154		154		2,253				43	10/25/2035	1FM
12667G-TS-2	CIWALT 2005-26CB A6		06/01/2020	MBS PAYDOWN		21,150	21,116	17,870	20,971		179		179		21,150				501	07/25/2035	1FM
12667G-Z3-0	CIWALT 2005-38 A3		06/25/2020	MBS PAYDOWN		93,559	93,559	79,525	92,090		1,468		1,468		93,559				807	09/25/2035	1FM
12668A-2M-6	CIWALT 2005-70CB A3		06/01/2020	MBS PAYDOWN		12,539	12,938	10,666	12,430		109		109		12,539				294	12/25/2035	1FM
12668A-2N-4	CIWALT 2005-70CB A4		06/01/2020	MBS PAYDOWN		25,257	26,060	21,646	25,045		212		212		25,257				593	12/25/2035	1FM
12668A-EV-3	CIWALT 2005-59 1A1		06/19/2020	MBS PAYDOWN		44,262	44,262	36,129	43,498		764		764		44,262				363	11/20/2035	1FM
12668A-MF-9	CIWALT 2005-49CB A1		06/01/2020	MBS PAYDOWN		22,329	22,329	21,436	22,355		(26)		(26)		22,329				478	11/25/2035	1FM
12668A-TN-5	CIWALT 2005-62 1A1		06/25/2020	MBS PAYDOWN		45,144	45,144	35,434	44,767		377		377		45,144				354	12/25/2035	1FM
126694-EK-0	CIHL 2005-18 A3		06/01/2020	MBS PAYDOWN		22,490	22,501	20,462	22,475		15		15		22,490				455	10/25/2035	1FM
126694-GU-6	CIHL 2005-23 A1		06/01/2020	MBS PAYDOWN		8,821	8,821	7,939	8,845		(25)		(25)		8,821				246	11/25/2035	1FM
126694-PH-5	CIHL 2005-28 A3		06/01/2020	MBS PAYDOWN		21,095	21,061	17,955	20,953		142		142		21,095				478	12/25/2035	1FM
12669@-RA-5	CIHL 2005-15 A8		06/01/2020	MBS PAYDOWN		24,586	24,603	21,405	24,453		133		133		24,586				528	08/25/2035	1FM
12672@-AA-6	CVS CAREMARK CORPORATION		06/10/2020	MBS PAYDOWN		35,089	35,089	35,089	35,089						35,089				688	09/10/2034	2
12673@-AA-5	CZ-BRISTOL ASSOC (KROGER)		06/01/2020	SINKING FUND PMT		106,657	106,657	106,657	106,657						106,657				3,225	03/01/2023	2
12722@-AA-6	CVS WINCHESTER, KY		06/25/2020	SINKING FUND PMT		18,411	18,411	18,595	18,414		(3)		(3)		18,411				353	01/15/2044	2Z
12803P-AB-4	CAJUN 2017-1A A2		05/20/2020	MBS PAYDOWN		22,500	22,500	22,326	22,407		93		93		22,500				731	08/20/2047	2FE
14315N-AJ-9	CARIX 2019-1 A2B		06/15/2020	MBS PAYDOWN		182,493	182,493	182,607	182,493						182,493				1,214	07/15/2022	1FE
14855J-AB-1	CLAST 2016-1 A		06/15/2020	MBS PAYDOWN		80,834	80,834	80,810	80,716		117		117		80,834				1,655	08/15/2041	1FE
16135@-AA-8	CHARTER REALTY & DEV(SHAW'S S-MKT)		06/01/2020	SINKING FUND PMT		13,416	13,416	13,416	13,416						13,416				445	02/01/2027	4
16154@-FV-3	CFAB 2003-4 1A5		06/01/2020	MBS PAYDOWN		23,302	23,302	19,341	23,076		226		226		23,302				522	05/25/2033	1FM

STATEMENT AS OF JUNE 30, 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 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	Current Year's 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
16162W-KT-5	CHASE 2005-S1 1A13		06/01/2020	MBS PAYDOWN		3,253	3,253	3,156	3,246		7		7		3,253				74	05/25/2035	1FM
16163Y-AE-4	CHASE 2016-SH1 M4		06/01/2020	MBS PAYDOWN		54,861	54,861	52,054	54,644		217		217		54,861				878	04/25/2045	2Z
172973-W5-4	CMSI 2005-4 1A6		06/01/2020	MBS PAYDOWN		20,632	20,632	19,781	20,598		34		34		20,632				548	07/25/2035	1FM
173103-AD-4	CMSI 2007-6 1A4		06/01/2020	MBS PAYDOWN		59,126	61,093	51,165	58,863		263		263		59,126				1,528	07/25/2037	1FM
19260M-AA-4	COIN 2017-1A A2		04/25/2020	MBS PAYDOWN		5,625	5,625	5,673	5,632		(7)		(7)		5,625				147	04/25/2047	2FE
194204-AA-1	CASL 2017-A A1		06/25/2020	MBS PAYDOWN		79,841	79,841	79,841	79,841						79,841				971	11/26/2046	1FE
19421U-AA-2	CASL 2019-A A1		06/25/2020	MBS PAYDOWN		99,476	99,476	98,995	99,518		(42)		(42)		99,476				1,123	12/28/2048	1FE
19423D-AA-8	CASL 2018-A A1		06/25/2020	MBS PAYDOWN		35,280	35,280	35,280	35,280						35,280				362	12/26/2047	1FE
20267T-AB-8	CBSLT 2016-A A2		06/25/2020	MBS PAYDOWN		116,700	116,700	116,700	116,700						116,700				1,631	05/25/2040	1FE
20267T-AC-6	CBSLT 2016-A B		06/25/2020	MBS PAYDOWN		36,865	36,865	35,565	36,704		161		161		36,865				595	05/25/2040	1FE
20267U-AB-5	CBSLT 2016-B A2		06/25/2020	MBS PAYDOWN		40,736	40,736	40,736	40,736						40,736				454	10/25/2040	1FE
20605P-AJ-0	CONCHO RESOURCES INC		06/19/2020	MORGAN STANLEY & CO		2,877,475	2,500,000	2,575,160	2,572,431		(654)		(654)		2,571,777		305,698	305,698	88,698	10/01/2047	2FE
210805-DD-6	CONTL AIRLINES 2000-2		04/02/2020	MBS PAYDOWN		167,882	167,882	178,842	168,078		(196)		(196)		167,882				6,469	04/02/2021	2FE
225458-F7-8	CSFB 2005-7 2A4		06/01/2020	MBS PAYDOWN		17,474	27,434	23,592	17,628		(154)		(154)		17,474				750	08/25/2035	1FM
225470-VP-5	CSMC 2006-1 4A13		06/01/2020	MBS PAYDOWN		1,627	1,633	1,487	1,623		5		5		1,627				38	02/25/2036	1FM
229648-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		06/15/2020	SINKING FUND PMT		23,358	23,358	23,358	23,358						23,358				496	08/15/2034	1
23243A-AB-2	CWALT 2006-0A12 A1B		06/20/2020	MBS PAYDOWN		62,896	71,195	51,705	61,636		1,259		1,259		62,896				436	09/20/2046	1FM
23321V-AF-3	DBJPM 2016-C3 A5		04/02/2020	BOFA SECURITIES INC		1,023,633	1,000,000	984,180	988,119		409		409		988,528		35,105	35,105	10,035	08/10/2049	1FM
23340K-AA-4	DRB 2015-A A1		06/25/2020	MBS PAYDOWN		15,900	15,900	15,678	16,076		(176)		(176)		15,900				207	02/27/2034	1FE
23341K-AA-3	DRB 2015-D A1		06/25/2020	MBS PAYDOWN		107,931	107,931	105,572	109,216		(1,285)		(1,285)		107,931				1,294	01/25/2040	1FE
25150Q-AA-5	DBALT 2006-0A1 A1		06/25/2020	MBS PAYDOWN		59,585	59,585	48,264	58,549		1,036		1,036		59,585				379	02/25/2047	1FM
25150W-AA-2	DBALT 2007-0A3 A1		06/25/2020	MBS PAYDOWN		18,565	18,565	15,942	18,373		191		191		18,565				111	07/25/2047	1FM
25151A-AB-7	DBALT 2006-AR3 A2		06/25/2020	MBS PAYDOWN		54,246	54,246	42,006	53,118		1,128		1,128		54,246				355	08/25/2036	1FM
25151K-AC-3	DBALT 2007-3 2A1		06/25/2020	MBS PAYDOWN		44,583	45,518	37,040	44,240		343		343		44,583				391	10/25/2047	1FM
25151R-AF-1	DBALT 2007-AR1 A4		06/25/2020	MBS PAYDOWN		52,629	53,853	43,438	51,282		1,346		1,346		52,629				325	01/25/2047	1FM
25151X-AC-5	DBALT 2007-0A4 2A1		06/25/2020	MBS PAYDOWN		213,560	213,560	194,607	211,402		2,158		2,158		213,560				1,390	08/25/2047	1FM
25755T-AF-7	DPABS 2017-1A A21		04/25/2020	MBS PAYDOWN		8,750	8,750	8,746	8,738		12		12		8,750				139	07/25/2047	2FE
260543-CV-3	DOW CHEMICAL CO/THE		06/02/2020	MARKETAXESS CORP		2,345,120	2,000,000	2,272,140	2,271,737		(2,121)		(2,121)		2,269,616		75,504	75,504	53,067	05/15/2049	2FE
26078J-AF-7	DUPONT DE NEMOURS INC		06/02/2020	RBC CAPITAL MARKETS		2,630,460	2,000,000	2,514,920			(3,409)		(3,409)		2,511,511		118,949	118,949	59,910	11/15/2048	2FE
26138E-AT-6	KEURIG DR PEPPER INC		05/18/2020	RBC CAPITAL MARKETS		1,136,950	1,000,000	1,071,230	1,067,638		(595)		(595)		1,067,044		69,906	69,906	23,125	11/15/2045	2FE
26208L-AA-6	HONK 2015-1A A2		04/20/2020	MBS PAYDOWN		7,500	7,500	7,500	7,500						7,500				196	07/20/2045	2FE
26208L-AB-4	HONK 2016-1A A2		04/20/2020	MBS PAYDOWN		3,750	3,750	3,736	3,737		13		13		3,750				115	07/20/2046	2FE
26208L-AC-2	HONK 2018-1A A2		04/20/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				59	04/20/2048	2FE
26224H-AC-1	DRUGC 2017-1A A1		04/15/2020	MBS PAYDOWN		44,616	44,616	44,616	44,616						44,616				1,001	04/15/2027	2FE
268318-AA-6	EDF DANVERS II (KOHLS)		06/01/2020	SINKING FUND PMT		107,552	107,552	106,616	107,522		31		31		107,552				3,252	10/01/2027	2
27034J-AA-9	EARN 2016-B A1		06/25/2020	MBS PAYDOWN		29,613	29,613	29,613	29,613						29,613				418	02/26/2035	1FE
29336U-AG-2	ENLINK MIDSTREAM PARTNER		06/04/2020	BARCLAYS CAPITAL		161,250	250,000	250,148	250,148						250,148		(88,898)	(88,898)	7,077	06/01/2047	3FE
30711X-EP-5	CAS 2017-C01 1M2		06/25/2020	MBS PAYDOWN		1,135,213	1,135,213	1,171,069	1,144,292		(9,079)		(9,079)		1,135,213				24,065	07/25/2029	1
30711X-J7-0	CAS 2018-C03 1M2		06/25/2020	MBS PAYDOWN		209,489	209,489	210,420	209,741		(251)		(251)		209,489				3,459	10/25/2030	2
30711X-LT-9	CAS 2017-C04 2M2		06/25/2020	MBS PAYDOWN		151,336	151,336	157,016	151,336		(814)		(814)		151,336				2,629	11/25/2029	1
30711X-NX-8	CAS 2017-C05 1M2		06/25/2020	MBS PAYDOWN		247,052	247,052	253,383	247,861		(809)		(809)		247,052				3,743	01/25/2030	1
30711X-QX-5	CAS 2017-C06 1M2		06/25/2020	MBS PAYDOWN		315,571	315,571	325,950	317,075		(1,504)		(1,504)		315,571				5,405	02/25/2030	1
30711X-Y2-4	CAS 2018-C05 1M2		06/25/2020	MBS PAYDOWN		501,410	501,410	510,501	167,448		(1,119)		(1,119)		501,410				8,191	01/25/2031	2
30711X-YX-6	CAS 2018-C01 1M2		06/25/2020	MBS PAYDOWN		139,751	139,751	141,698	140,113		(362)		(362)		139,751				2,378	07/25/2030	2
32056C-AH-2	PHASI 2007-4 1A8		06/01/2020	MBS PAYDOWN		50,431	50,428	45,212	50,529		(98)		(98)		50,431				1,011	08/25/2037	1FM
337738-AV-0	FISERV INC		05/18/2020	BOFA SECURITIES INC		1,170,040	1,000,000	1,055,430			(141)		(141)		1,055,289		114,751				

STATEMENT AS OF JUNE 30, 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
41165A-AB-8	HVMLT 2007-5 A1A		06/19/2020	MBS PAYDOWN		116,735	116,735	104,861	115,832		903		903		116,735				735	09/19/2037	1FM
41165B-AC-4	HVMLT 2007-6 2A1A		06/19/2020	MBS PAYDOWN		135,043	135,043	118,247	133,923		1,120		1,120		135,043				822	08/19/2037	1FM
42809H-AD-9	HESS CORP		06/09/2020	VARIOUS		3,638,585	3,500,000	3,460,855	3,464,153		394		394		3,464,547		174,038	174,038	159,989	02/15/2041	3FE
437084-ND-4	HEAT 2005-6 M2		06/26/2020	MBS PAYDOWN		261,609	261,609	249,082	259,589		2,019		2,019		261,609				1,949	12/25/2035	1FM
437084-PZ-3	HEAT 2005-8 M1		06/25/2020	MBS PAYDOWN		160,595	160,595	149,454	161,316		(721)		(721)		160,595				1,145	02/25/2036	1FM
43720@-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		06/15/2020	SINKING FUND PMT		182,953	182,953	182,953	182,953						182,953				4,348	03/15/2025	1
44422P-AJ-1	HBCT 2015-HBFL BFL		06/11/2020	JP MORGAN CHASE		585,703	750,000	750,000	750,000						750,000		(164,297)	(164,297)	14,641	08/05/2034	1FM
45071K-BM-5	IXIS 2005-HE2 M4		06/25/2020	MBS PAYDOWN		49,137	49,137	46,128	48,839		298		298		49,137				458	09/25/2035	1FM
45254N-JH-8	IMM 2004-6 2A		06/01/2020	MBS PAYDOWN		32,461	32,461	30,838	32,293		168		168		32,461				571	10/25/2034	1FM
45254N-KR-7	IMM 2004-8 2A1		06/25/2020	MBS PAYDOWN		193,356	193,356	189,488	192,710		645		645		193,356				1,540	10/25/2034	1FM
45257V-AB-2	IMSA 2007-3 A1B		06/25/2020	MBS PAYDOWN		97,050	100,659	70,587	96,102		948		948		97,050				737	09/25/2037	1FM
45661E-AF-1	INDX 2006-AR2 2A1		06/25/2020	MBS PAYDOWN		139,308	139,308	110,619	137,894		1,414		1,414		139,308				964	02/25/2046	1FM
45662@-AA-0	INFINITY ROUTE 5 LP (WALMART)		04/01/2020	MATURITY		33,104	33,104	33,104	33,104						33,104				987	04/01/2020	1
456652-AG-1	IMJIA 2007-A1 A7		06/01/2020	MBS PAYDOWN		37,153	59,056	48,383	37,305		(152)		(152)		37,153				1,477	08/25/2037	1FM
45667H-AA-6	INDX 2006-FLX1 A1		06/25/2020	MBS PAYDOWN		167,667	167,667	148,595	166,141		1,526		1,526		167,667				1,110	11/25/2036	1FM
46646R-AJ-2	JPMDB 2016-C4 A3		04/02/2020	DEUTSCHE BANK		868,139	835,000	837,805	836,836		(101)		(101)		836,736		31,403	31,403	9,108	12/15/2049	1FM
46651Y-AC-4	JPMIT 2019-9 A3		06/01/2020	MBS PAYDOWN		547,177	547,177	554,872	547,787		(611)		(611)		547,177				7,943	05/25/2050	1FM
47760Q-AB-9	JIMMY 2017-1A A211		04/30/2020	MBS PAYDOWN		2,500	2,500	2,500	2,500						2,500				61	07/30/2047	2FE
50543L-AA-0	LAFL 2016-1A A1		06/15/2020	VARIOUS		5,027,491	6,015,625	5,898,906	5,938,312		8,829		8,829		5,947,141		(919,650)	(919,650)	128,678	01/15/2042	1FE
525221-EE-3	LXS 2005-8 24A4		06/01/2020	MBS PAYDOWN		4,050	4,132	3,516	3,800		250		250		4,050				90	12/25/2035	1FM
525221-EM-5	LXS 2005-7N 1A1A		06/25/2020	MBS PAYDOWN		43,231	43,231	38,475	43,574		(343)		(343)		43,231				337	12/25/2035	1FM
525221-GM-3	LXS 2005-9N 1A1		06/25/2020	MBS PAYDOWN		32,738	32,738	28,196	32,463		275		275		32,738				237	02/25/2036	1FM
52522@-AG-1	LXS 2006-12N A31A		06/25/2020	MBS PAYDOWN		86,156	84,103	81,502	84,109		2,047		2,047		86,156				540	08/25/2046	1FM
52522R-AD-2	LXS 2006-GP1 A3A		06/25/2020	MBS PAYDOWN		180,748	179,341	158,492	177,541		3,208		3,208		180,748				1,157	05/25/2046	1FM
52523M-AB-6	LXS 2006-15 A2		05/25/2020	MBS PAYDOWN		81,316	80,260	62,202	48,035		33,281		33,281		81,316				510	10/25/2036	1FM
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		06/01/2020	SINKING FUND PMT		23,167	22,636	22,636	23,139		28		28		23,167				639	05/01/2022	2
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC		06/30/2020	SINKING FUND PMT		34,917	34,917	34,917	34,917						34,917				2,402	12/31/2047	1
542514-DB-7	LBMLT 2002-5 M1		06/25/2020	MBS PAYDOWN		86,887	86,887	81,606	88,294		(1,406)		(1,406)		86,887				876	11/25/2032	1FM
542514-KU-7	LBMLT 2005-2 M4		06/25/2020	MBS PAYDOWN		201,724	201,724	183,821	201,418		306		306		201,724				1,895	04/25/2035	1FM
576433-RJ-2	MARM 2004-9 M2		06/25/2020	MBS PAYDOWN		53,881	53,881	51,524	54,531		(650)		(650)		53,881				688	11/25/2034	1FM
576434-TE-4	MALT 2004-7 3A1		06/01/2020	MBS PAYDOWN		39,533	39,533	39,447	39,377		156		156		39,533				1,041	08/25/2034	1FM
576434-UG-7	MALT 2004-9 A5		06/01/2020	MBS PAYDOWN		35,171	35,171	32,489	35,006		165		165		35,171				726	08/25/2034	1FM
57643A-AA-8	MASD 2006-2 A		06/25/2020	MBS PAYDOWN		89,692	85,151	89,692	89,999		(307)		(307)		89,692				578	02/25/2036	1FM
57643L-NH-2	MABS 2006-AB1 A3B		06/01/2020	MBS PAYDOWN		14,031	14,031	10,595	13,974		56		56		14,031				203	02/25/2036	1FM
59020U-BL-8	MLM1 2004-WMC2 M2		06/25/2020	MBS PAYDOWN		12,257	12,257	11,766	12,422		(165)		(165)		12,257				165	12/25/2034	1FM
59020U-Z6-5	MLM1 2005-A10 A		06/25/2020	MBS PAYDOWN		143,727	143,727	130,154	142,255		1,472		1,472		143,727				958	02/25/2036	1FM
595112-BQ-5	MICRON TECHNOLOGY INC		05/14/2020	JP MORGAN SECURITIES		5,459,200	5,000,000	5,225,650	5,222,481		(6,822)		(6,822)		5,215,659		243,541	243,541	198,178	02/15/2030	2FE
59919#-AA-0	MILBURN PLAZA LLC (7-ELEVEN)		06/01/2020	SINKING FUND PMT		28,702	28,702	28,722	28,703		(1)		(1)		28,702				971	06/01/2021	1
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		06/30/2020	SINKING FUND PMT		45,795	45,795	45,795	45,795						45,795				2,061	06/30/2032	1PL
61744C-TL-0	MSAC 2005-HE4 M2		06/26/2020	MBS PAYDOWN		41,286	41,286	38,461	41,647		(361)		(361)		41,286				348	07/25/2035	1FM
61746H-A7-5	MSDWC 2003-NC2 M1		06/25/2020	MBS PAYDOWN		38,299	38,299	36,528	39,024		(724)		(724)		38,299				456	02/25/2033	1FM
61746H-YU-8	MSDWC 2003-NC1 M1		06/25/2020	MBS PAYDOWN		34,671	34,671	33,490	35,182		(510)		(510)		34,671				412	11/25/2032	1FM
61748H-KA-9	MSM 2005-4 3A1		06/01/2020	MBS PAYDOWN		73,886	73,886	65,389	72,779		1,108		1,108		73,886				1,700	08/25/2035	1FM
63615#-AD-3	THE NATL FOOTBALL LEAGUE		04/15/2020	SINKING FUND PMT		63,938	63,938	63,938	63,938						63,938				1,790	03/31/2024	1FE
64352V-NJ-6	NCHET 2005-B A2D		06/25/2020	MBS PAYDOWN		92,901	92,901	87,211	93,520		(618)		(618)		92,901				827	10/25/2035	1FM
64828F-CQ-3	NRZT 2018-4A A1S		06/25/2020	MBS PAYDOWN		28,736	28,736	28,108			25		25		28,736				22	01/25/2048	1Z
64828N-AA-3	NRZT 2017-SA A1		06/25/2020	MBS PAYDOWN		11,949	11,949	11,931			12		12		11,949				17	06/25/2057	1Z
65474V-AN-1	NMOTR 2017-B A		04/15/2020	MBS PAYDOWN		2,000,000	2,000,000	2,003,125	2,000,000						2,000,000				12,618	04/18/2022	1FE
655044-AN-5	NOBLE ENERGY INC		06/09/2020	BARCLAYS CAPITAL		453,890	500,000	521,750	521,013		(174)		(174)		520,839		(66,949)	(66,949)	20,350	08/15/2047	2FE
65535V-PD-4	NAA 2005-AP3 A3		06/01/2020	MBS PAYDOWN		27,366	27,366	17,971	27,235		131		131		27,366				347	08/25/2035	1FM
65536H-AG-3	NHEL1 2005-FM1 M2		06/25/2020	MBS PAYDOWN		67,446	67,446	63,778	67,734		(289)		(289)		67,446				547	05/25/2035	1FM
669884-AA-6	NHEL 2006-1 A1A		06/25/2020	MBS PAYDOWN		216,518	206,369	218,468			(1,950)		(1,950)		216,518				1,464	05/25/2036	1FM
67113K-AL-2	OBX 2019-EXP2 2A2		06/25/2020	MBS PAYDOWN		162,096	162,096	162,096	162,096						162,096				1,697	06/25/2059	1FM
68383N-CA-9	OPMAC 2005-4 1APT		06/25/2020	MBS PAYDOWN		125,033	125,033	113,485	125,913		(881)		(881)		125,033				1,013	11/25/2035	1FM
68389F-JH-8	OMLT 2005-4 M1		06/25/2020	MBS PAYDOWN		102,945	102,945	97,154	103,222		(278)		(278)		102,945				828	11/25/2035	1FM
69337B-AH-7	PHHAM 2007-1 21A		06/01/2020	MBS PAYDOWN		4,124	11,471	8,659	4,118		6		6		4,124				288	02/25/2037	1FM
69370C-AA-8	PTC INC		05/15/2020	SECURITY CALLED at 103.000		1,030,000	1,000,000	1,021,250	1,009,235		(1,366)		(1,366)		1,007,869		(7,869)	(7,869)	60,000	05/15/2024	3FE

STATEMENT AS OF JUNE 30, 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 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
698900-AG-2	OVINTIV INC		06/09/2020	MORGAN STANLEY & CO		447,540	500,000	499,335	499,567		.11		.11		499,578		(52,038)	(52,038)	22,000	11/01/2031	3FE
70069F-BS-5	PPSI 2004-WHO1 M2		06/25/2020	MBS PAYDOWN		75,808	75,808	71,358	76,951		(1,143)		(1,143)		75,808				707	09/25/2034	1FM
70109H-AN-5	PARKER-HANNIFIN CORPORATION		05/18/2020	MARKETAXESS CORP		1,126,670	1,000,000	1,070,880	1,069,670		(658)		(658)		1,069,011		57,659	57,659	22,126	11/21/2044	2FE
71957#-AA-8	PICERNE-MEADOWBROOK (AHOLD/STOP&SHOP)		06/01/2020	SINKING FUND PMT		66,478	66,478	66,478	66,478						66,478				2,204	10/01/2026	2
72650R-BH-4	PLAINS ALL AMER PIPELINE		06/08/2020	GOLDMAN SACHS & CO		980,840	1,000,000	1,002,600	1,002,560		(24)		(24)		1,002,536		(21,696)	(21,696)	40,153	02/15/2045	3FE
73316P-GV-6	POPLR 2005-5 MV1		06/25/2020	MBS PAYDOWN		26,676	26,676	24,642	26,657		.19		.19		26,676				187	11/25/2035	1FM
73557*-AB-0	PORT WASHINGTON GEN STATION LLC		06/15/2020	SINKING FUND PMT		35,159	35,159	35,159	35,159						35,159				880	06/15/2033	1
749238-AC-5	RAMP 2006-EFC2 A3		06/25/2020	MBS PAYDOWN		114,180	114,180	104,082	113,734		446		446		114,180				690	12/25/2036	1FM
749239-AF-6	RAMP 2006-RZ5 M1		06/25/2020	MBS PAYDOWN		4,992	4,992	3,976			.18		.18						6	08/25/2046	1Z
74923L-AB-8	RALI 2007-Q04 A1A		06/25/2020	MBS PAYDOWN		102,294	102,294	92,352	101,573		721		721		102,294				623	05/25/2047	1FM
74923P-AB-9	RAMP 2007-RZ1 A2		06/25/2020	MBS PAYDOWN		126,983	126,983	116,665	124,841		2,142		2,142		126,983				771	02/25/2037	1FM
74924Y-AC-7	RASC 2007-KS3 A13		06/25/2020	MBS PAYDOWN		219,256	219,256	198,087	220,454		(1,198)		(1,198)		219,256				1,423	04/25/2037	1FM
75114H-AA-5	RALI 2006-Q05 1A1		06/25/2020	MBS PAYDOWN		62,202	62,202	54,737	61,753		449		449		62,202				446	05/25/2046	1FM
75114R-AD-7	RALI 2006-QA3 A1		06/25/2020	MBS PAYDOWN		87,413	87,264	77,284	84,649		2,764		2,764		87,413				598	04/25/2036	1FM
751153-AA-5	RALI 2006-Q010 A1		06/25/2020	MBS PAYDOWN		79,518	79,518	62,769	77,913		1,605		1,605		79,518				476	01/25/2037	1FM
75115Y-AA-7	RALI 2007-Q01 A1		06/25/2020	MBS PAYDOWN		266,494	266,494	245,655	265,118		1,376		1,376		266,494				1,625	02/25/2047	1FM
75513E-AQ-4	RAYTHEON TECH CORP		06/11/2020	RETURN OF CAPITAL		2,500		2,500	2,500						2,500					07/01/2036	2FE
75970N-BE-6	RAMC 2005-3 AF4		06/01/2020	MBS PAYDOWN		79,676	79,676	71,086	78,982		695		695		79,676				1,727	11/25/2035	1FM
76110W-N6-9	RASC 2005-KS2 M1		06/25/2020	MBS PAYDOWN		81,287	81,287	75,724	81,287		496		496		81,287				218	03/25/2035	1Z
76111X-RB-1	RFMSI 2004-S9 1A23		06/01/2020	MBS PAYDOWN		24,807	24,793	22,717	24,734		73		73		24,807				557	12/25/2034	1FM
76112B-2S-8	RAMP 2006-RS2 A3B		06/25/2020	MBS PAYDOWN		67,075	67,075	62,128	67,075						67,075				484	03/25/2036	1FM
76112B-K3-3	RAMP 2005-EFC6 M2		06/27/2020	MBS PAYDOWN		51,430	51,430	45,772	51,461		(31)		(31)		51,430				419	11/25/2035	1FM
76112B-SQ-4	RAAC 2005-SP1 2A3		06/01/2020	MBS PAYDOWN		48,042	48,042	43,478	47,955		88		88		48,042				1,188	09/25/2034	1FM
762009-AR-9	RFMSI 2007-S6 1A16		06/01/2020	MBS PAYDOWN		6,131	8,379	6,591	6,122		9		9		6,131				214	06/25/2037	1FM
78443C-BH-6	SLMA 2004-A A3		06/15/2020	MBS PAYDOWN		62,911	62,911	58,861	63,241		(330)		(330)		62,911				546	06/15/2033	1FE
78469P-AA-2	SOFI 2016-A A1		06/25/2020	MBS PAYDOWN		26,476	26,476	26,238	26,643		(167)		(167)		26,476				335	08/25/2036	1FE
80557B-AC-8	SAST 2007-3 2A2		06/25/2020	MBS PAYDOWN		206,489	206,489	191,261	205,740		750		750		206,489				1,424	09/25/2047	1FM
81375W-JT-4	SABR 2006-FR1 A2C		06/25/2020	MBS PAYDOWN		187,162	187,162	175,348	187,050		113		113		187,162				1,390	11/25/2035	1FM
81377A-AD-4	SABR 2006-HE2 A2C		06/25/2020	MBS PAYDOWN		10,159	10,159	5,509	10,143		.15		.15		10,159				87	07/25/2036	1FM
81744M-AA-0	SEMT 2007-3 1A1		06/20/2020	MBS PAYDOWN		34,219	34,219	30,648	33,599		620		620		34,219				240	07/20/2036	1FM
81745D-AE-1	SEMT 2013-9 A1		06/01/2020	MBS PAYDOWN		360,477	360,477	350,001	359,476		1,001		1,001		360,477				5,290	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1		06/01/2020	MBS PAYDOWN		571,411	571,411	543,823	569,282		2,129		2,129		571,411				8,223	09/25/2043	1FM
832696-AT-5	JMI SMUCKER CO		05/08/2020	BNP PARIBAS		5,468,964	5,575,000	5,221,378			1,001		1,001		5,222,379		246,585	246,585	34,635	03/15/2050	2FE
83611Y-AD-4	SVHE 2006-OPT4 2A3		06/25/2020	MBS PAYDOWN		96,051	96,051	87,406	95,484		567		567		96,051				590	06/25/2036	1FM
83612J-AC-8	SVHE 2006-EQ1 A3		06/25/2020	MBS PAYDOWN		65,987	65,987	60,289	65,018		968		968		65,987				407	10/25/2036	1FM
83612Q-AC-2	SVHE 2007-NS1 A3		06/25/2020	MBS PAYDOWN		96,956	96,956	86,594	95,624		1,332		1,332		96,956				614	01/25/2037	1FM
83751#-AA-1	S COVE DEV (AHOLD/STOP & SHOP)		06/01/2020	SINKING FUND PMT		61,072	61,072	63,682	61,167		(95)		(95)		61,072				2,053	07/01/2025	2
83751#-AB-9	S COVE DEV (AHOLD/STOP & SHOP)		06/01/2020	SINKING FUND PMT		11,043	11,043	11,410	11,057		(14)		(14)		11,043				371	07/01/2025	2
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		06/01/2020	SINKING FUND PMT		2,403	2,403	2,403	2,403						2,403				75	01/01/2027	2
85172N-AC-6	SLFT 2016-AA C		06/15/2020	VARIOUS		9,000,000	9,000,000	9,002,425	8,000,164		(281)		(281)		9,004,257		(4,257)	(4,257)	192,340	11/15/2029	1FE
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2020	VARIOUS		89,318	89,318	89,318	89,318						89,318				1,662	04/01/2039	2PL
86207#-AA-4	STONEHENGE CAP		06/01/2020	SINKING FUND PMT		16,201	16,201	16,201	16,201						16,201				600	03/01/2023	1FE
86213A-AB-5	STR 2013-3A A2		06/20/2020	MBS PAYDOWN		4,965	4,965	5,224	4,978		(13)		(13)		4,965				108	11/20/2043	1FE
86358E-RB-4	SAIL 2005-2 M2		06/25/2020	MBS PAYDOWN		14,334	14,334	13,559	14,486		(151)		(151)		14,334				120	03/25/2035	1FM
86358E-SM-9	SAIL 2005-4 M3		06/25/2020	MBS PAYDOWN		67,080	67,080	62,091	67,270		(190)		(190)		67,080				564	05/25/2035	1FM
86359A-2G-7	SAIL 2003-BC10 A4		06/25/2020	MBS PAYDOWN		61,917	61,917	59,518	62,560		(643)		(643)		61,917				581	10/25/2033	1FM
86359B-G5-4	SASC 2004-18H A5		06/01/2020	MBS PAYDOWN		39,878	39,878	33,996	39,523		355		355		39,878				834	10/25/2034	1FM
86359D-UJ-4	LBSBC 2005-2A M3		06/25/2020	MBS PAYDOWN		18,450	18,450	17,539	18,355		95		95		18,450				153	09/25/2030	3FE
86359D-UL-9	LXS 2005-SN 1A1		06/25/2020	MBS PAYDOWN		20,708	20,708	18,119	20,490		218		218		20,708				141	11/25/2035	1FM
86787G-AE-2	TRUIST BANK		04/01/2020	NATURITY		1,175,000	1,175,000	1,105,675	1,172,743		2,257		2,257		1,175,000				31,725	04/01/2020	1FE
87244B-AA-6	TGIF 2017-1A A2		04/30/2020	MBS PAYDOWN		5,000	5,000	5,100	5,005		(5)		(5)		5,000				155	04/30/2047	4FE
87342R-AC-8	BELL 2016-1A A23		05/25/2020	MBS PAYDOWN		18,750	18,750	18,750	18,750						18,750				466	05/25/2046	2FE
87407P-AR-1	TAL 2014-3A A		06/20/2020	MBS PAYDOWN		15,000	15,000	14,137	14,896		104		104		15,000				204	11/21/2039	1FE
88156T-AB-9	TMITS 2006-9HGA A2		06/25/2020	MBS PAYDOWN		55,715	55,715	51,780	55,794		(79)		(79)		55,715				431	10/25/2037	1FM
88156Y-AA-0	TMITS 2006-11 A1		06/25/2020	MBS PAYDOWN		45,978	45,978	44,168	46,275		(296)		(296)		45,978				285	10/25/2037	1FM
89566E-A@-7	TRI-STATE GEN & TRAN ASSOC		04/08/2020	SINKING FUND PMT		400,000	400,000	400,000	400,000						400,000				12,620	04/08/2021	1
90781B-EG-9	UNION PACIFIC CORPORATION		05/18/2020	BARCLAYS CAPITAL		6,756,554	5,895,000	6,307,299	6,306,743		(1,209)		(1,209)		6,305,534		451,020	451,020	132,535	11/15/2065	2FE
92348R-AB-4	VZOT 2017-3A A1B		06/20/2020	MBS PAYDOWN		254,691	254,691	254,820	254,691						254,691				1,657	04/20/2022	1FE

STATEMENT AS OF JUNE 30, 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
92922F-2N-7	WAMU 2005-AR11 A1C3		06/25/2020	MBS PAYDOWN		.66,826	.66,826	.66,763	.66,772		.54		.54		.66,826				.644	08/25/2045	1FM
92922F-4V-7	WAMU 2005-AR13 A1C3		06/25/2020	MBS PAYDOWN		.111,030	.111,030	.110,614	.110,913		.118		.118		.111,030				1,041	10/25/2045	1FM
92966*-AG-4	WABASH VALLEY PIIR ASSOC		04/30/2020	SINKING FUND PMT		.13,384	.13,384	.13,384	.13,384						.13,384				.411	01/31/2028	1
93364E-AA-2	WMHE 2007-HE3 1A		06/25/2020	MBS PAYDOWN		.77,046	.77,046	.75,784	.75,758		1,288		1,288		.77,046				.497	05/25/2037	1FM
93934F-HC-9	WMALT 2005-AR1 A1A		06/25/2020	MBS PAYDOWN		.188,188	.188,188	.153,256	.185,404		2,784		2,784		.188,188				1,230	12/25/2035	1FM
949797-AA-2	WFMS 2007-15 A1		06/01/2020	MBS PAYDOWN		.3,341	.3,416	.3,284	.3,343		(2)		(2)		.3,341				.82	11/25/2037	2FM
94985F-AA-6	WFALT 2007-PA2 1A1		06/01/2020	MBS PAYDOWN		.9,308	.13,152	.9,158	.9,150		150		150		.9,308				.301	06/25/2037	1FM
95000G-AY-0	WFCM 2016-BNK1 A3		04/02/2020	CREDIT SUISSE		.495,391	.500,000	.480,098	.485,132		526		526		.485,658		9,733	9,733	4,604	08/15/2049	1FM
95058X-AC-2	WEN 2015-1A A23		06/15/2020	MBS PAYDOWN		.12,500	.12,500	.12,500	.12,500						.12,500				.281	06/15/2045	2FE
958254-AJ-3	WESTERN MIDSTREAM OPERAT		06/04/2020	BOFA SECURITIES INC		3,240,000	4,000,000	3,993,890	3,994,060		.40		.40		3,994,100		(754,100)	(754,100)	163,122	03/01/2048	3FE
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		06/15/2020	SINKING FUND PMT		.26,644	.26,644	.26,644	.26,644						.26,644				.560	09/15/2033	4
96928*-FG-7	SEG US 95, LLC (WALGREENS)		06/15/2020	SINKING FUND PMT		.17,795	.17,795	.17,795	.17,795						.17,795				.353	09/15/2034	2
99FABT-9A-8	FABRIC TECHNOLO		06/04/2020	CONVERSION		.1,099,848	.1,100,000	1,100,000	1,100,000						.1,100,000		(152)	(152)	.25,315	01/01/2021	5GI
008474-A8-7	AGNICO-EAGLE MINES LTD.		04/07/2020	MATURITY		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				.58,363	04/07/2020	2
136385-AJ-0	CANADIAN NATL RESOURCES		06/08/2020	JEFFERIES LLC		2,361,380	2,000,000	1,986,880	1,989,795		.146		.146		1,989,941				106,528	02/15/2037	2FE
136385-AL-5	CANADIAN NATL RESOURCES		06/08/2020	JEFFERIES LLC		4,619,200	4,000,000	4,400,360	4,326,429		(4,683)		(4,683)		4,321,746		297,454	297,454	184,028	03/15/2038	2FE
00289L-AA-3	ABENGOA TRANSMISSION SUR	C	04/30/2020	VARIOUS		.10,599	.10,599	.10,711	.10,600		(1)		(1)		.10,599				.364	04/30/2043	2FE
00900L-AG-9	AIMCO 2015-AA AR	C	04/15/2020	MBS PAYDOWN		.15,553	.15,553	.15,553	.15,553						.15,553				.219	01/15/2028	1FE
111021-AN-1	BRITISH TELECOMMUNICATIO	C	05/18/2020	RBC CAPITAL MARKETS		.7,392,770	.7,000,000	7,369,300		(1,870)			(1,870)		.7,367,430		25,340	25,340	158,667	11/08/2049	2FE
14310M-AW-7	CGMS 2014-1A A1R2	C	04/17/2020	MBS PAYDOWN		.3,552	.3,552	.3,552	.3,552						.3,552				.52	04/17/2031	1FE
37952U-AE-3	SEACO 2014-1A A2	C	06/17/2020	MBS PAYDOWN		.25,000	.25,000	.23,434	.24,821		.179		.179		.25,000				.322	07/17/2029	1FE
592838-AA-4	MEXICO GENERADORA DE ENE	C	06/06/2020	SINKING FUND PMT		.10,618	.10,618	.11,364	.4,400		(15)		(15)		.10,618				.292	12/06/2032	2FE
833636-AD-5	SOC QUIMICA Y MINERA DE	C	04/21/2020	MATURITY		.560,000	.560,000	.558,975	.559,960		.40		.40		.560,000				.15,400	04/21/2020	2FE
87938W-AU-7	TELEFONICA EMISIONES SAU	C	06/02/2020	BARCLAYS CAPITAL		.849,541	.700,000	.837,004		(1,005)			(1,005)		.835,999		13,542	13,542	.26,963	03/08/2047	2FE
89387Y-AC-5	TRANSPRTORA DE GAS INTL	C	05/13/2020	JEFFERIES LLC		.409,988	.390,000	.391,838	.391,671		(55)		(55)		.391,615		18,372	18,372	.11,664	11/01/2028	2FE
89675*-AN-7	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/30/2020	MATURITY		.142,857	.142,857	.142,786	.142,853		.4		.4		.142,857				.4,336	04/30/2020	2
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/30/2020	SINKING FUND PMT		.200,000	.200,000	.199,900	.198,970		1,030		1,030		.200,000				.6,600	04/30/2022	2
K3752*-AE-8	COPENHAGEN AIRPORTS A/S	C	06/29/2020	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				120,000	06/29/2020	2
P00173-AA-5	ABENGOA TRANSMISSION SUR	C	04/30/2020	VARIOUS		.4,888	.4,888	.5,420	.4,894		(6)		(6)		.4,888				.168	04/30/2043	2FE
P70778-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	06/30/2020	SINKING FUND PMT		.25,000	.25,000	.25,000	.25,000						.25,000				.875	11/30/2033	2PL
P8718A-AC-0	SOC QUIMICA Y MINERA DE	C	04/21/2020	MATURITY		1,240,000	1,240,000	1,255,500	1,241,146		(1,146)		(1,146)		1,240,000				34,100	04/21/2020	2FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					130,920,211	126,660,314	127,190,730	105,183,891		50,002		50,002		128,503,540		2,386,672	2,386,672	3,188,441	XXX	XXX
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS USA INC	C	03/31/2020	SINKING FUND PMT		.2,083	.2,083	.2,073	.2,085		(2)		(2)		.2,083				.21	11/15/2027	3FE
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					2,083	2,083	2,073	2,085		(2)		(2)		2,083				21	XXX	XXX
8399997	Total - Bonds - Part 4					144,506,870	140,203,723	140,721,794	118,721,700		50,676		50,676		142,042,028		2,434,843	2,434,843	3,572,902	XXX	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					144,506,870	140,203,723	140,721,794	118,721,700		50,676		50,676		142,042,028		2,434,843	2,434,843	3,572,902	XXX	XXX
8999997	Total - Preferred Stocks - Part 4						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
8999999	Total - Preferred Stocks						XXX													XXX	XXX
45478*-10-4	INDIANA GENERAL INVESTMENT CORP		04/08/2020	RETURN OF CAPITAL	.0.000	.11,013,325		.11,013,325	.11,013,325						.11,013,325						
9399999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					.11,013,325	XXX	.11,013,325	.11,013,325						.11,013,325					XXX	XXX
9799997	Total - Common Stocks - Part 4					.11,013,325	XXX	.11,013,325	.11,013,325						.11,013,325					XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					.11,013,325	XXX	.11,013,325	.11,013,325						.11,013,325					XXX	XXX
9899999	Total - Preferred and Common Stocks					.11,013,325	XXX	.11,013,325	.11,013,325						.11,013,325					XXX	XXX
9999999	- Totals					155,520,195	XXX	151,735,119	129,735,025		50,676		50,676		153,055,353		2,434,843	2,434,843	3,572,902	XXX	XXX

STATEMENT AS OF JUNE 30, 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	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	08/13/2019	07/20/2020	1,300	3,804,216	2,926.32	83,693		118,067		118,067	34,375						114/117
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		27,246		27,246	7,933						114/117
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		60,333		60,333	(3,283)						113/117
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		20,747		20,747	(1,129)						113/117
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		5,110		5,110	(278)						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	09/04/2019	08/10/2020	1,162	3,413,700	2,937.78	74,477		90,903		90,903	16,425						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	09/04/2019	08/10/2020	316	928,338	2,937.78	20,253		24,721		24,721	4,467						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	09/04/2019	08/10/2020	457	1,342,565	2,937.78	29,291		35,751		35,751	6,460						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	09/04/2019	08/10/2020	79	232,085	2,937.78	5,064		6,180		6,180	1,116						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	09/04/2019	08/10/2020	186	546,427	2,937.78	11,921		14,551		14,551	2,630						113/117
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		47,768		47,768	(25,504)						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	02/19/2020	08/19/2020	1,200	4,063,380	3,386.15		155,660	31,305		31,305	(124,355)						95/117
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		28,440		28,440	(12,026)						113/117
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		9,923		9,923	(4,196)						113/117
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			29,962		29,962	(22,481)						94/117
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			7,998		7,998	(6,001)						94/117
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			5,891		5,891	(4,420)						94/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	09/24/2020	09/24/2020	653	1,956,381	2,995.99	62,409		33,554		33,554	(28,854)						133/117
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		7,142		7,142	(6,142)						133/117
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		1,593		1,593	(1,370)						133/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	03/19/2020	09/29/2020	400	1,060,132	2,650.33		68,727	179,070		179,070	110,343						97/117
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		47,304		47,304	(18,104)						133/117
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		16,003		16,003	(6,125)						133/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	02/05/2020	10/30/2020	1,200	4,001,628	3,334.69		128,864	68,606		68,606	(60,257)						103/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	02/12/2020	11/23/2020	800	2,703,560	3,379.45		53,290	28,313		28,313	(24,976)						101/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	02/12/2020	11/23/2020	521	1,760,693	3,379.45		34,705	18,439		18,439	(16,265)						101/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	02/12/2020	11/23/2020	1,929	6,518,959	3,379.45		128,494	68,271		68,271	(60,223)						101/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	02/12/2020	11/23/2020	150	506,918	3,379.45		9,992	5,309		5,309	(4,683)						101/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	02/12/2020	11/23/2020	200	675,890	3,379.45		13,323	7,078		7,078	(6,245)						101/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	01/06/2020	12/08/2020	1,170	3,836,126	3,278.74		93,434	11,233		11,233	(82,201)						117/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	01/06/2020	12/08/2020	30	98,362	3,278.74		2,396	288		288	(2,108)						117/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	01/06/2020	12/08/2020	300	983,622	3,278.74		23,958	2,880		2,880	(21,077)						117/117
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	01/31/2020	01/04/2021	955	1,916,895	2,007.22		67,474	4,263		4,263	(63,211)						107/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWDI71265Z06	02/07/2020	01/11/2021	1,377	4,582,257	3,327.71		90,729	11,501		11,501	(79,227)						103/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JJKC32MCHWDI71265Z06	02/07/2020	01/11/2021	323	1,074,850	3,327.71		21,282	2,698		2,698	(18,584)						103/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	01/27/2020	01/25/2021	658	2,134,309	3,243.63		78,969	13,343		13,343	(65,626)						108/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	01/27/2020	01/25/2021	23	74,603	3,243.63		2,760	466		466	(2,294)						108/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	01/27/2020	01/25/2021	205	664,944	3,243.63		24,603	4,157		4,157	(20,446)						108/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYJLNC3868	03/04/2020	02/08/2021	50	154,050	3,081.00		2,449	3		3	(2,447)						93/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYJLNC3868	03/04/2020	02/08/2021	900	2,772,900	3,081.00		44,089	44		44	(44,045)						93/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYJLNC3868	03/04/2020	02/08/2021	150	462,150	3,081.00		7,348	9		9	(7,339)						93/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	03/05/2020	02/09/2021	419	1,349,390	3,220.50		29,395	9,930		9,930	(19,465)						93/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	03/05/2020	02/09/2021	216	695,628	3,220.50		15,154	5,119		5,119	(10,034)						93/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21GI19DL770XHC3ZE78	03/05/2020	02/09/2021	657	2,115,869	3,220.50		46,092	15,571		15,571	(30,521)						93/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	04/21/2020	02/16/2021	327	894,855	2,736.56		18,987	26,889		26,889	7,903						106/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	04/21/2020	02/16/2021	1,000	2,736,560	2,736.56		58,064	82,231		82,231	24,167						106/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	04/21/2020	02/16/2021	100	273,656	2,736.56		5,806	8,223		8,223	2,417						106/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	04/21/2020	02/16/2021	573	1,568,049	2,736.56		33,271	47,118		47,118	13,847						106/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	03/17/2020	02/22/2021	498	1,385,490	2,782.11		72,297	109,527		109,527	37,229						95/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCJFXT09	03/17/2020	02/22/2021	102	283,775	2,782.11		14,808	22,433		22,433	7,625						95/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	04/14/2020	03/16/2021	940	2,675,296	2,846.06		59,927	83,775		83,775	23,848						104/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	04/14/2020	03/16/2021	260	739,976	2,846.06		16,575	23,172		23,172	6,596						104/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U1664L3V6C598	04/27/2020	03/19/2021	700	2,035,085	2,907.26		81,047	101,585		101,585	20,						

STATEMENT AS OF JUNE 30, 2020 OF THE WASHINGTON NATIONAL INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, 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 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	05/06/2020	04/08/2021	105	174,040	1,657.52	9,037		17,200		17,200	8,164						110/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21G119DL770XOHC3ZE78	05/18/2020	04/09/2021	74	218,078	2,947.00	4,383		893		893	(3,491)						111/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21G119DL770XOHC3ZE78	05/18/2020	04/09/2021	399	1,175,853	2,947.00	23,635		4,849		4,849	(18,785)						111/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21G119DL770XOHC3ZE78	05/18/2020	04/09/2021	141	415,527	2,947.00	8,352		1,702		1,702	(6,651)						111/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JKC32MCHID171265Z06	04/15/2020	04/14/2021	400	1,113,344	2,783.36	83,167		125,174		125,174	42,007						106/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21G119DL770XOHC3ZE78	05/06/2020	04/23/2021	762	2,170,496	2,848.42	43,410		61,540		61,540	18,130						110/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21G119DL770XOHC3ZE78	05/06/2020	04/23/2021	40	113,937	2,848.42	2,279		3,230		3,230	952						110/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	05/26/2020	05/14/2021	135	403,889	2,991.77	9,209		27,780		27,780	18,571						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	05/26/2020	05/14/2021	769	2,300,671	2,991.77	52,455		59,445		59,445	6,990						113/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	06/12/2020	05/17/2021	245	745,121	3,041.31	47,613		45,279		45,279	(2,334)						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	06/12/2020	05/17/2021	298	906,310	3,041.31	57,913		55,074		55,074	(2,839)						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	06/12/2020	05/17/2021	100	304,131	3,041.31	19,434		18,481		18,481	(953)						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5170UK5573	06/12/2020	05/17/2021	257	781,617	3,041.31	49,945		47,497		47,497	(2,449)						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/04/2020	05/19/2021	73	227,202	3,112.35	4,072		19,231		19,231	15,159						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/04/2020	05/19/2021	94	292,561	3,112.35	5,243		24,763		24,763	19,520						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/04/2020	05/19/2021	13	40,461	3,112.35	725		3,425		3,425	2,700						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/04/2020	05/19/2021	642	1,998,129	3,112.35	35,807		169,123		169,123	133,317						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/04/2020	05/19/2021	78	242,763	3,112.35	4,351		20,548		20,548	16,197						114/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK	JKC32MCHID171265Z06	06/23/2020	06/11/2021	830	2,598,971	3,131.29	53,539		131,762		131,762	78,223						115/117
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										628,941	2,359,445		2,851,260	XXX	2,851,260	(137,126)					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										628,941	2,359,445		2,851,260	XXX	2,851,260	(137,126)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/26/2020	08/24/2020	1,139	1,768,594	1,552.76	47,638		16,060		16,060	(31,577)						94/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/26/2020	08/24/2020	802	1,245,314	1,552.76	33,542		11,308		11,308	(22,234)						94/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	02/26/2020	08/24/2020	259	402,165	1,552.76	10,833		3,652		3,652	(7,181)						94/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC	21G119DL770XOHC3ZE78	09/20/2019	08/26/2020	600	936,000	1,560.00	40,104		4		4	(40,100)						115/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	04/22/2020	03/24/2021	680	874,226	1,285.63	43,385		96,670		96,670	53,285						108/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO	KB1H1DSPRFMYMCUFXT09	04/22/2020	03/24/2021	83	106,707	1,285.63	5,295		11,799		11,799	6,504						108/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/29/2020	04/28/2021	370	525,848	1,421.21	12,533		11,856		11,856	(677)						115/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/29/2020	04/28/2021	155	220,288	1,421.21	5,251		4,967		4,967	(284)						115/117
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING	549300U16G4LU3V6C598	06/29/2020	04/28/2021	275	390,833	1,421.21	9,315		8,812		8,812	(503)						115/117
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										40,104	167,792		165,129	XXX	165,129	(42,767)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										40,104	167,792		165,129	XXX	165,129	(42,767)					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										669,045	2,527,237		3,016,389	XXX	3,016,389	(179,892)					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										669,045	2,527,237		3,016,389	XXX	3,016,389	(179,892)					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

STATEMENT AS OF JUNE 30, 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)
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
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										628,941	2,359,445		2,851,260	XXX	2,851,260	(137,126)					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										40,104	167,792		165,129	XXX	165,129	(42,767)					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										669,045	2,527,237		3,016,389	XXX	3,016,389	(179,892)					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					6,595,114	6,502,101	6,787,800	.XXX.
The Bank of New York Mellon ... New York, NY					(9,270,089)	(8,546,232)	(8,970,660)	.XXX.
BNY Mellon Trust Company of Illinois Chicago, IL					9,789,326	10,532,257	10,171,055	.XXX.
Federal Home Loan Bank of Indianapolis Indianapolis, IN					541,773	540,953	540,923	.XXX.
JPMorgan Chase Bank New York, NY					4,677,104	(814,362)	4,347,188	.XXX.
The Northern Trust Company ... Chicago, IL		1.290	27,999		9,638,588	6,573,802	10,024,716	.XXX.
PNC Bank Pittsburgh, PA					577,482	557,306	516,792	.XXX.
Wells Fargo Bank Petaluma, CA					(260,093)	168,467	(81,246)	.XXX.
Westamerica Bank San Rafael, CA					341,941	334,315	378,690	.XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	60	12	385,162	353,308	304,946	XXX
0199999. Totals - Open Depositories	XXX	XXX	28,059	12	23,016,309	16,201,915	24,020,204	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	28,059	12	23,016,309	16,201,915	24,020,204	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	28,059	12	23,016,309	16,201,915	24,020,204	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

LAH Quarterly Merger/History Data

	Amount
1. Bonds (Assets C3 L1 PY Annual)	
2. Subtotals cash and invested assets (Assets C3 L12 PY Annual).....	
3. Total assets (Assets C3 L28 PY Annual)	
4. Total liabilities (Liabilities C1 L28 PY Annual)	
5. Total surplus (Liabilities C1 L38 PY Annual)	
6. Total liabilities and surplus (Liabilities C1 L39 PY Annual)	
7. Total income (Summary of Operations C1 L9 PY Annual)	
8. Total benefits (Summary of Operations C1 L20 PY Annual)	
9. Total expenses (Summary of Operations C1 L28 PY Annual)	
10. Net income (Summary of Operations C1 L35 PY Annual)	
11. Total capital and surplus (Summary of Operations C1 L55 PY Annual)	

Washington National Insurance Company
June 30, 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 June 30, 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

August 4, 2020

Washington National Insurance Company
June 30, 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 June 30, 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 12.41% 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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August 4, 2020