



QUARTERLY STATEMENT

As of June 30, 2019
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts (Name) amber_roberts@ohionational.com (E-Mail Address)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension) 513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary
OTHER			
Rocky Coppola	Senior Vice President & Chief Financial Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

Gary Thomas Huffman Barbara Ann Turner

State of..... Ohio
County of..... Hamilton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of August 2019	b. If no: 1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

Lucas A. Compton, Notary Public
December 2, 2023

OHIO NATIONAL LIFE ASSURANCE CORPORATION
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	2,955,130,903	0	2,955,130,903	2,951,010,564
2. Stocks:				
2.1 Preferred stocks.....	1,000,000	0	1,000,000	4,120,000
2.2 Common stocks.....	8,488,437	0	8,488,437	6,776,182
3. Mortgage loans on real estate:				
3.1 First liens.....	425,083,736	0	425,083,736	400,572,477
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(7,680,509)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(7,680,509)	0	(7,680,509)	(7,536,388)
6. Contract loans (including \$.....0 premium notes).....	124,965,426	0	124,965,426	122,111,063
7. Derivatives.....	1,067,864	0	1,067,864	123,238
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	2,652,531	0	2,652,531	1,254,570
10. Securities lending reinvested collateral assets.....	89,006,893	0	89,006,893	83,187,340
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,599,715,281	0	3,599,715,281	3,561,619,046
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	29,988,780	0	29,988,780	29,250,725
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	11,631,006	0	11,631,006	14,418,828
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	123,656,417	0	123,656,417	131,329,656
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	15,974,752	0	15,974,752	11,686,369
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	65,548,381	34,526,913	31,021,468	31,746,154
19. Guaranty funds receivable or on deposit.....	2,148,718	0	2,148,718	2,128,367
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	11,943,936	0	11,943,936	38,593,375
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	90,439	0	90,439	76,202
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,860,697,710	34,526,913	3,826,170,797	3,820,848,722
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	262,936,219	0	262,936,219	233,458,871
28. Total (Lines 26 and 27).....	4,123,633,929	34,526,913	4,089,107,016	4,054,307,593

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Fund revenue receivable.....	72,939	0	72,939	71,202
2502. State taxes recoverable.....	17,500	0	17,500	5,000
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	90,439	0	90,439	76,202

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....3,167,597,242 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,167,597,242	3,169,519,436
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	85,040,891	84,320,596
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	105,423,833	104,271,417
4. Contract claims:		
4.1 Life.....	20,198,923	14,972,185
4.2 Accident and health.....	808,587	860,451
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....156,545 accident and health premiums.....	549,312	489,013
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$....5,778,353 assumed and \$....8,286,656 ceded.....	14,065,009	21,179,799
9.4 Interest Maintenance Reserve.....	3,929,318	4,826,951
10. Commissions to agents due or accrued - life and annuity contracts \$....4,344,434, accident and health \$....277,304 and deposit-type contract funds \$.....0.....	4,621,738	4,832,712
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,715,533	1,574,650
13. Transfers to Separate Accounts due or accrued (net) (including \$....375,134 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	375,134	(72,232)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	628,309	3,465,489
15.1 Current federal and foreign income taxes, including \$....260,109 on realized capital gains (losses).....	667,947	1,914,380
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,526,967	3,493,969
17. Amounts withheld or retained by reporting entity as agent or trustee.....	2,067,290	2,023,004
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	3,606,960	5,966,512
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	21,379,051	21,649,575
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	288,695	1,244,866
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	0	0
24.10 Payable for securities lending.....	89,006,893	83,187,340
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	510,901	701,949
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,526,008,533	3,530,422,062
27. From Separate Accounts statement.....	262,936,219	233,458,871
28. Total liabilities (Lines 26 and 27).....	3,788,944,752	3,763,880,933
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	202,585,971	192,850,368
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	290,562,257	280,826,654
38. Totals of Lines 29, 30 and 37.....	300,162,262	290,426,659
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	4,089,107,014	4,054,307,592

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	510,901	701,949
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	510,901	701,949
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	76,643,211	82,601,534	152,081,842
2. Considerations for supplementary contracts with life contingencies.....	0	7,946	7,946
3. Net investment income.....	79,361,539	79,196,675	156,227,467
4. Amortization of Interest Maintenance Reserve (IMR).....	581,579	688,072	1,574,583
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	22,822,025	15,084,558	30,383,279
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	677,905	764,188	1,504,645
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	9,857,563	9,417,074	19,758,143
9. Totals (Lines 1 to 8.3).....	189,943,822	187,760,048	361,537,905
10. Death benefits.....	39,471,878	24,129,794	66,962,709
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	1,000	13,551
12. Annuity benefits.....	1,806,852	1,278,497	3,142,500
13. Disability benefits and benefits under accident and health contracts.....	5,518,729	5,772,297	11,230,250
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	54,264,528	42,302,999	93,565,462
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,649,072	1,539,747	3,074,436
18. Payments on supplementary contracts with life contingencies.....	42,855	53,997	100,372
19. Increase in aggregate reserves for life and accident and health contracts.....	(1,030,783)	39,879,163	35,579,788
20. Totals (Lines 10 to 19).....	101,723,131	114,957,493	213,669,068
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	21,830,971	23,553,022	48,474,468
22. Commissions and expense allowances on reinsurance assumed.....	13,014	14,249	26,964
23. General insurance expenses and fraternal expenses.....	22,157,798	29,409,370	54,896,727
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	4,974,036	6,131,306	14,533,379
25. Increase in loading on deferred and uncollected premiums.....	15,400,733	7,193,146	(252,666)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,629,754)	(5,761,905)	(12,816,569)
27. Aggregate write-ins for deductions.....	1,528,478	1,110,338	2,824,631
28. Totals (Lines 20 to 27).....	163,998,407	176,607,019	321,356,002
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	25,945,415	11,153,029	40,181,903
30. Dividends to policyholders and refunds to members.....	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	25,945,415	11,153,029	40,181,903
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	4,735,233	2,140,750	4,142,810
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).....	21,210,182	9,012,279	36,039,093
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....344,123 (excluding taxes of \$....(84,014) transferred to the IMR).....	(1,149,170)	(115,310)	(182,572)
35. Net income (Line 33 plus Line 34).....	20,061,012	8,896,969	35,856,521
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	290,426,660	283,913,228	283,913,228
37. Net income (Line 35).....	20,061,012	8,896,969	35,856,521
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....110,146.....	414,354	(13,332)	(342,941)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	3,037,430	1,839,770	(439,011)
41. Change in nonadmitted assets.....	(3,651,970)	(1,390,247)	2,364,392
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	270,524	(352,391)	1,595,300
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(6,000,000)	(6,000,000)	(27,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(4,395,747)	(1,736,747)	(5,520,829)
54. Net change in capital and surplus (Lines 37 through 53).....	9,735,603	1,244,021	6,513,432
55. Capital and surplus as of statement date (Lines 36 + 54).....	300,162,263	285,157,250	290,426,660
DETAILS OF WRITE-INS			
08.301. COI Charges.....	5,649,566	5,631,743	11,257,859
08.302. Surrender Charges.....	4,070,454	4,121,002	8,370,376
08.303. Administrative Charges.....	137,543	(335,671)	129,908
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	9,857,563	9,417,074	19,758,143
2701. Health Surrender Benefits.....	1,434,779	1,110,338	2,312,859
2702. Miscellaneous Expense.....	93,699	0	511,772
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,528,478	1,110,338	2,824,631
5301. Amortization of Coinsurance Gain.....	(4,395,747)	(1,736,747)	0
5302. Prior period adjustment.....	0	0	(5,520,829)
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(4,395,747)	(1,736,747)	(5,520,829)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	70,975,391	83,585,391	146,897,251
2. Net investment income.....	79,270,299	80,225,392	157,464,589
3. Miscellaneous income.....	19,104,183	14,111,999	31,887,924
4. Total (Lines 1 through 3).....	169,349,873	177,922,783	336,249,764
5. Benefit and loss related payments.....	97,479,859	67,206,434	150,928,470
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(4,077,120)	(6,420,170)	(15,351,227)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	53,622,967	61,669,906	120,322,877
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	6,241,775	10,392,144	8,219,963
10. Total (Lines 5 through 9).....	153,267,481	132,848,314	264,120,083
11. Net cash from operations (Line 4 minus Line 10).....	16,082,393	45,074,469	72,129,681
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	157,684,866	155,738,708	350,752,160
12.2 Stocks.....	3,000,000	0	4,125,147
12.3 Mortgage loans.....	22,235,845	35,710,281	68,915,930
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	4,996,600	1,101,186
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	182,920,711	196,445,589	424,894,423
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	163,969,642	197,873,818	374,592,019
13.2 Stocks.....	1,713,000	25,600	25,600
13.3 Mortgage loans.....	47,104,183	25,485,000	63,470,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	2,342,587	462,603	123,238
13.7 Total investments acquired (Lines 13.1 to 13.6).....	215,129,412	223,847,021	438,210,857
14. Net increase or (decrease) in contract loans and premium notes.....	2,854,363	2,960,166	7,002,216
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(35,063,064)	(30,361,598)	(20,318,650)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	192,364	(2,897,641)	(4,651,982)
16.5 Dividends to stockholders.....	6,000,000	6,000,000	27,000,000
16.6 Other cash provided (applied).....	24,644,186	(10,403,444)	(22,083,162)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	18,836,550	(19,301,085)	(53,735,144)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(144,121)	(4,588,214)	(1,924,113)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(7,536,389)	(5,612,276)	(5,612,276)
19.2 End of period (Line 18 plus Line 19.1).....	(7,680,511)	(10,200,490)	(7,536,389)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	(5,819,553)	(82,812,902)	(74,039,515)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	201,827,235	198,075,695	398,132,093
3. Ordinary individual annuities.....	30,402	42,900	93,925
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	15,731,173	13,420,540	28,682,874
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	217,588,810	211,539,135	426,908,892
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	217,588,810	211,539,135	426,908,892
14. Deposit-type contracts.....	46,351,379	1,451,232	2,282,452
15. Total (Lines 13 and 14).....	263,940,189	212,990,367	429,191,344

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices
The financial statements of Ohio National Life Assurance Corporation (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

At June 30, 2019 and December 31, 2018 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	June 30, 2019	December 31, 2018
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 20,061,012	\$ 35,856,521
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 20,061,012	\$ 35,856,521
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 300,162,262	\$ 290,426,659
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 300,162,262	\$ 290,426,659

- C. Accounting Policy
- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds not backed by other loans are stated at amortized cost using the modified scientific method.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.
- D. Going Concern
After evaluating the entity’s ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity’s ability to continue as a going concern as of the date of the filing of this statement.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

- D. Loan-Backed Securities
- (1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.
- (2) OTTI Recognized 2nd Quarter - NONE
- (3) Recognized OTTI securities

1	2	3	4	5	6	7
	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
CUSIP						
12669C G8 2	\$ 365,894	\$ 300,908	\$ 64,986	\$ 300,908	\$ 356,734	06/30/2019
Total			\$ 64,986			

NOTES TO FINANCIAL STATEMENTS

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 8,509
	2. 12 Months or Longer	\$ 676,850
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 3,711,270
	2. 12 Months or Longer	\$ 59,947,072

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 89,013,217
--	---------------

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

H. Total Premium Costs for Contracts - NONE

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2019 are summarized below:

	2019
Dividends declared and unpaid (P3, L23,C1)	\$ 0
Dividends paid in cash (P5, L16.5, C1)	6,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	<u>\$ 6,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLI shall maintain a cash pooling agreement. It is ONLI's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLI must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLI for the other parties (e.g. the Company). Settlement is made daily for each party's needs from or to the concentration account. It is ONLI's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLI will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for six months ended June 30, 2019 was \$104,879 and \$188,562 for the year ended December 31, 2018. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2019, the Company had \$9,647,804 in the cash pooling agreement. This amount was included in total assets, Page 2, Line 23.

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

- (1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$100,000,000 as of June 30, 2019 and December 31, 2018. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	6,486,892	6,486,892	0
(c) Activity Stock	2,000,208	2,000,208	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 8,487,100	\$ 8,487,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,010,393	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,773,920	4,773,920	0
(c) Activity Stock	2,000,180	2,000,180	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,774,100	\$ 6,774,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,008,980	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	1 Current Year to Date Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 6,486,892	\$ 6,486,892	\$ 0	\$ 0	\$ 0	\$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total to Date General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 116,689,101	\$ 114,649,351	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	116,689,101	114,649,351	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 118,134,965	\$ 120,741,734	\$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 118,064,026	\$ 120,319,776	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	118,064,026	120,319,776	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 118,134,965	\$ 120,741,734	\$ 100,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	\$ 100,000,006
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 0	\$ 100,000,006

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	\$ 100,000,004
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 0	\$ 100,000,004

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	100,000,000	100,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	100,000,000	100,000,000	0

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

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

A.(4) Components of net periodic benefit cost - NONE

Note 13 – Capital and Surplus, Shareholder’s Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Servicing Assets and Servicing Liabilities - NONE

(4) b Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales - NONE

C. Wash Sales - NONE

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

No significant changes

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

- A. Fair Value Measurements
- (1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	\$ (7,680,509)	\$ 0	\$ 0	\$ 0	\$ (7,680,509)
Securities lending collateral	\$ 0	\$ 89,006,893	\$ 0	\$ 0	\$ 89,006,893
Bonds - Industrial and Misc	\$ 0	\$ 263,330	\$ 0	\$ 0	\$ 263,330
Common stock - Industrial and Misc	\$ 0	\$ 8,488,437	\$ 0	\$ 0	\$ 8,488,437
Equity call Options	\$ 0	\$ 1,067,864	\$ 0	\$ 0	\$ 1,067,864
Separate account assets	\$ 262,936,219	\$ 0	\$ 0	\$ 0	\$ 262,936,219
Total	\$ 255,255,710	\$ 98,826,524	\$ 0	\$ 0	\$ 354,082,234
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy - NONE

- (3) Policies when Transfers Between Levels are Recognized - NONE

- (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
- Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

Fair Value Hierarchy: Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets and liabilities. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company’s estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information available in circumstances.

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

- Level 1 – Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.

- Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, and private placement securities, derivatives, common stocks, securities lending reinvested collateral and cash equivalent securities.

- Level 3 – Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management’s best estimate about the assumptions market participants would use to price the asset or liability. The types of assets and liabilities utilizing Level 3 valuations generally include certain corporate debt, asset-backed or mortgage-backed securities, and derivative securities.

- (5) Fair Value Disclosures - NONE

- B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - NONE

- C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 3,125,574,900	\$ 2,955,130,903	\$ 4,555,358	\$ 3,121,019,542	\$ 0	\$ 0	\$ 0
Cash & Cash equivalents	\$ (7,680,509)	\$ (7,680,509)	\$ (7,680,509)	\$ 0	\$ 0	\$ 0	\$ 0
Common stock non-affiliate	\$ 8,488,437	\$ 8,488,437	\$ 0	\$ 8,488,437	\$ 0	\$ 0	\$ 0
Preferred stock	\$ 1,035,020	\$ 1,000,000	\$ 0	\$ 1,035,020	\$ 0	\$ 0	\$ 0
Mortgage Loan	\$ 420,674,557	\$ 425,083,736	\$ 0	\$ 0	\$ 420,674,557	\$ 0	\$ 0
Securities lending collateral	\$ 89,006,893	\$ 89,006,893	\$ 0	\$ 89,006,893	\$ 0	\$ 0	\$ 0
Derivatives- call options	\$ 1,067,864	\$ 1,067,864	\$ 0	\$ 1,067,864	\$ 0	\$ 0	\$ 0
Separate account assets	\$ 262,936,219	\$ 262,936,219	\$ 262,936,219	\$ 0	\$ 0	\$ 0	\$ 0
Separate account liabilities	\$ (262,936,219)	\$ (262,936,219)	\$ (262,936,219)	\$ 0	\$ 0	\$ 0	\$ 0

- D. Not Practicable to Estimate Fair Value - NONE

- E. NAV Practical Expedient Investments - NONE

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - NONE

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2018 were \$65,599,909. As of June 30, 2019, \$5,658,686 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$60,569,346. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions - NONE

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant changes

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 34 – Separate Accounts

No significant changes

Note 35 – Loss/Claim Adjustment Expenses

No significant changes

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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 [☐] No [☒ X]

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [☐] No [☒ X]

4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
	0	

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.

12/31/2015

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2015

6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

05/17/2017

6.4

By what department or departments?
Ohio Department of Insurance

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒ X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒ X]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒ X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated with 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 the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Ohio National Equities, Inc.	Cincinnati, OH				YES
The O.N. Equity Sales Company	Cincinnati, OH				YES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒ X] No [☐]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒ X]

9.21

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

Yes [☐] No [☒]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

Yes [☒] No [☐]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

11,674,153

INVESTMENT

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

Yes [☐] No [☒]
- 11.2 If yes, give full and complete information relating thereto:

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

\$

0
13. Amount of real estate and mortgages held in short-term investments:

\$

0

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

Yes [☐] No [☒]
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
0	0
0	0
\$ 0	\$ 0
\$ 0	\$ 0

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

Yes [☐] No [☒]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [☐] No [☐]
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$

89,013,217
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$

89,006,892
- 16.3 Total payable for securities lending reported on the liability page:

\$

89,006,893
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [☒] No [☐]

- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	P.O. Box 2504, Schilitz Park, Suite 300, Milwaukee, WI 53201

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [☐] No [☒]
- 17.4 If yes, give full and complete 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
Paul Gerard	I
Tim Biggs	I
Philip Byrde	I
Gary Rodmaker	I
Annette Teders	I
Jeffrey Weisman	I
Nick Trivett	I

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?

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

Yes [☐] No [☐]

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []

18.2 If no, list exceptions:

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for 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]

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only				
				Life Contracts		4	5	6
				2	3			
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5
1.	Alabama.....	AL	L	2,871,525	120	264,016	0	3,135,661
2.	Alaska.....	AK	L	119,393	0	17,791	0	137,184
3.	Arizona.....	AZ	L	3,069,436	60	303,249	0	3,372,745
4.	Arkansas.....	AR	L	1,472,138	0	94,354	0	1,566,492
5.	California.....	CA	L	20,707,434	0	480,327	0	21,187,761
6.	Colorado.....	CO	L	5,034,950	57	701,768	0	5,736,775
7.	Connecticut.....	CT	L	5,039,117	0	152,527	0	5,191,644
8.	Delaware.....	DE	L	453,772	0	36,081	0	489,853
9.	District of Columbia.....	DC	L	313,388	0	42,450	0	355,838
10.	Florida.....	FL	L	15,133,598	0	2,007,080	0	17,140,678
11.	Georgia.....	GA	L	6,037,927	0	361,083	0	6,399,010
12.	Hawaii.....	HI	L	79,212	0	7,874	0	87,086
13.	Idaho.....	ID	L	1,790,704	200	130,424	0	1,921,328
14.	Illinois.....	IL	L	6,728,741	0	544,608	0	7,273,349
15.	Indiana.....	IN	L	3,246,305	0	219,155	0	3,465,460
16.	Iowa.....	IA	L	2,325,726	0	92,836	0	2,418,562
17.	Kansas.....	KS	L	3,396,259	1,250	246,507	0	3,644,016
18.	Kentucky.....	KY	L	2,306,575	0	180,648	0	2,487,223
19.	Louisiana.....	LA	L	2,134,478	0	253,871	0	2,388,349
20.	Maine.....	ME	L	511,133	0	18,899	0	530,032
21.	Maryland.....	MD	L	4,271,993	320	407,232	0	4,679,545
22.	Massachusetts.....	MA	L	4,325,907	0	272,460	0	4,598,367
23.	Michigan.....	MI	L	6,577,805	0	603,969	0	7,181,774
24.	Minnesota.....	MN	L	3,429,378	0	265,307	0	3,694,685
25.	Mississippi.....	MS	L	1,181,087	0	89,633	0	1,270,720
26.	Missouri.....	MO	L	2,760,824	0	249,493	0	3,010,317
27.	Montana.....	MT	L	1,383,655	0	58,589	0	1,442,244
28.	Nebraska.....	NE	L	2,179,890	0	67,945	0	2,247,835
29.	Nevada.....	NV	L	815,624	0	64,757	0	880,381
30.	New Hampshire.....	NH	L	1,229,523	0	79,072	0	1,308,595
31.	New Jersey.....	NJ	L	5,544,284	0	475,739	0	6,020,023
32.	New Mexico.....	NM	L	482,428	0	36,602	0	519,030
33.	New York.....	NY	N	372,279	0	34,120	0	406,399
34.	North Carolina.....	NC	L	5,531,646	7,530	500,865	0	6,040,041
35.	North Dakota.....	ND	L	599,536	0	47,047	0	646,583
36.	Ohio.....	OH	L	14,392,352	0	1,024,544	0	15,416,896
37.	Oklahoma.....	OK	L	2,421,971	0	287,754	0	2,709,725
38.	Oregon.....	OR	L	2,890,412	0	202,355	0	3,092,767
39.	Pennsylvania.....	PA	L	7,255,563	20,865	779,960	0	8,056,388
40.	Rhode Island.....	RI	L	764,161	0	59,840	0	824,001
41.	South Carolina.....	SC	L	2,220,854	0	159,733	0	2,380,587
42.	South Dakota.....	SD	L	228,541	0	53,112	0	281,653
43.	Tennessee.....	TN	L	7,648,890	0	522,454	0	8,171,344
44.	Texas.....	TX	L	16,274,522	0	1,299,749	0	17,574,271
45.	Utah.....	UT	L	3,877,941	0	229,361	0	4,107,302
46.	Vermont.....	VT	L	280,956	0	12,034	0	292,990
47.	Virginia.....	VA	L	4,651,520	0	275,157	0	4,926,677
48.	Washington.....	WA	L	4,045,901	0	316,190	0	4,362,091
49.	West Virginia.....	WV	L	528,089	0	120,275	0	648,364
50.	Wisconsin.....	WI	L	3,028,067	0	289,997	0	3,318,064
51.	Wyoming.....	WY	L	432,052	0	24,514	0	456,566
52.	American Samoa.....	AS	N	0	0	0	0	0
53.	Guam.....	GU	N	36,996	0	0	0	36,996
54.	Puerto Rico.....	PR	L	1,808,956	0	553,683	0	2,362,639
55.	US Virgin Islands.....	VI	N	7,586	0	0	0	7,586
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0
57.	Canada.....	CAN	N	4,294	0	0	0	4,294
58.	Aggregate Other Alien.....	OT	.XXX.	11,882	0	2,545	0	14,427
59.	Subtotal.....	.XXX.		196,269,176	30,402	15,621,635	0	211,921,213
90.	Reporting entity contributions for employee benefit plans.....	.XXX.		0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	.XXX.		0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	.XXX.		0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	.XXX.		330,125	0	458,322	0	788,447
94.	Aggregate other amounts not allocable by State.....	.XXX.		0	0	0	0	0
95.	Totals (Direct Business).....	.XXX.		196,599,301	30,402	16,079,957	0	212,709,660
96.	Plus Reinsurance Assumed.....	.XXX.		0	0	172,263	0	172,263
97.	Totals (All Business).....	.XXX.		196,599,301	30,402	16,252,220	0	212,881,923
98.	Less Reinsurance Ceded.....	.XXX.		134,667,500	0	6,450,580	0	141,118,080
99.	Totals (All Business) less Reinsurance Ceded.....	.XXX.		61,931,801	30,402	9,801,640	0	71,763,843

DETAILS OF WRITE-INS

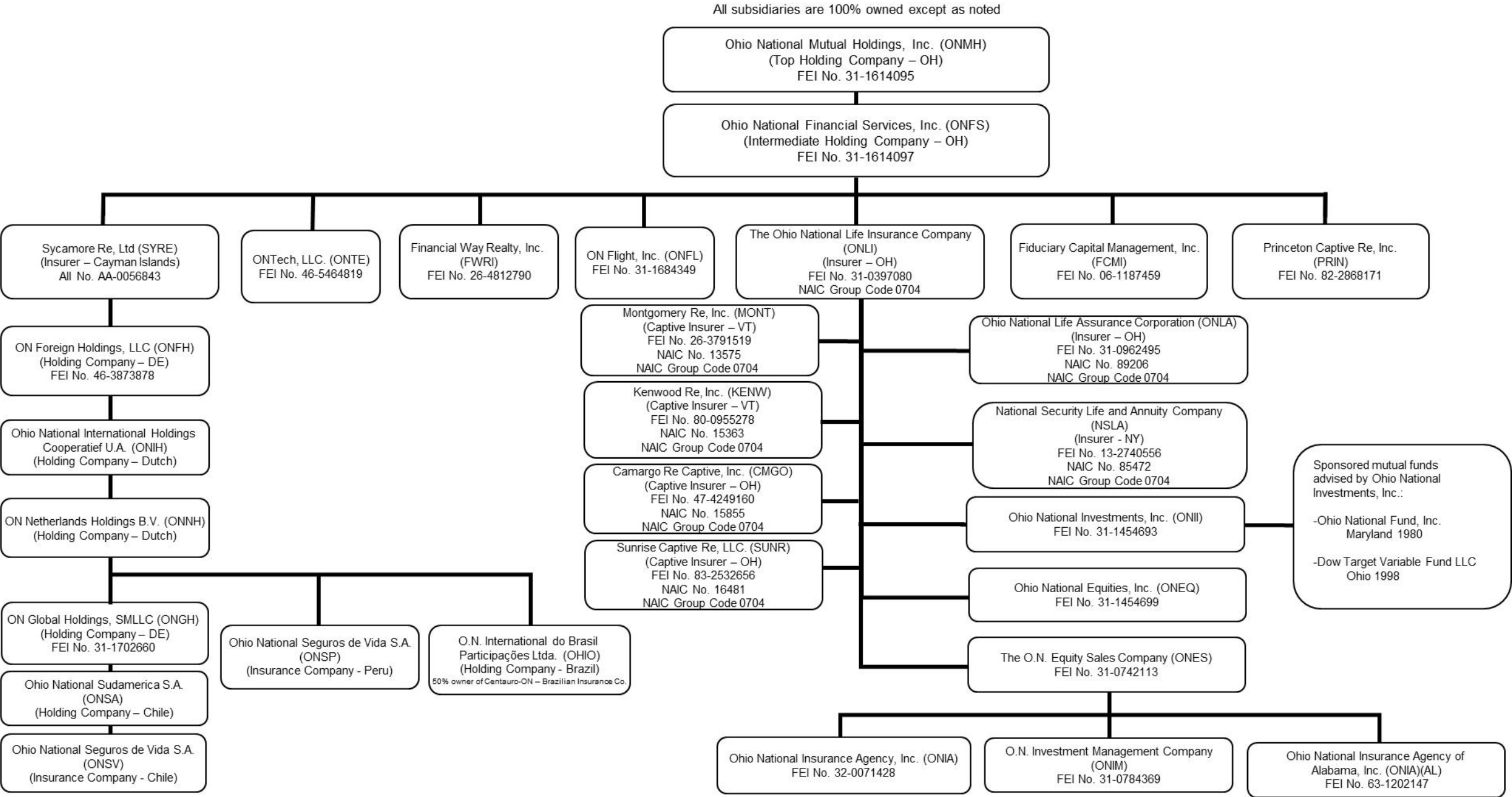
58001.	ZZZ Other Alien.....	.XXX.	11,882	0	2,545	0	14,427	0
58002.	.....	.XXX.	0	0	0	0	0	0
58003.	.....	.XXX.	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	.XXX.	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	.XXX.	11,882	0	2,545	0	14,427	0
9401.	.....	.XXX.	0	0	0	0	0	0
9402.	.....	.XXX.	0	0	0	0	0	0
9403.	.....	.XXX.	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	.XXX.	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	.XXX.	0	0	0	0	0	0

(a) Active Status Count								
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....			51			R - Registered - Non-domiciled RRGs.....		0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....			0			Q - Qualified - Qualified or accredited reinsurer.....		0
						N - None of the above - Not allowed to write business in the state.....		6

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Q12



OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614095..	0	0		Ohio National Mutual Holdings, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management	0.000		N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614097..	0	0		Ohio National Financial Sevices, Inc.....	OH.....	UIP.....	Ohio National Mutual Holdings, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	AA-0056843.	0	0		Sycamore Re, Ltd.....	CYM.....	IA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	46-3873878..	0	0		Ohio National Foreign Holdings, LLC.....	DE.....	NIA.....	Sycamore Re LTD.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		Ohio National International Holdings Cooperatief U.A.	NLD.....	NIA.....	Ohio National Foreign Holdings, LLC.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		ON Netherlands Holdings B.V.....	NLD.....	NIA.....	Ohio National International Holdings Cooperatief U.A.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1702660..	0	0		ON Global Holdings, SMLLC.....	DE.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		Ohio National Sudamerica S.A.....	CHL.....	NIA.....	ON Global Holding, SMLLC.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		Ohio National Seguros de Vida S.A.....	CHL.....	NIA.....	Ohio National Sudamerica S.A.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....

Q13

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		Ohio National Seguros de Vida S.A.....	PER.....	IA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	0	0		O.N. International do Brasil Participações Ltda..	BRA.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	06-1187459..	0	0		Fiduciary Capital Management, Inc.....	CT.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	67172...	31-0397080..	0	0		The Ohio National Life Insurance Company.....	OH.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	82-2868171..	0	0		Princeton Captive Re, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	89206...	31-0962495..	0	0		Ohio National Life Assurance Corporation.....	OH.....	RE.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	85472...	13-2740556..	0	0		National Security Life and Annuity Company.....	NY.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	13575...	26-3791519..	0	0		Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	15363...	80-0955278..	0	0		Kenwood Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	15855...	47-4249160..	0	0		Camargo Re Captive, Inc.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	16481...	83-2532656..	0	0		Sunrise Captive Re, LLC.....	OH.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1454693..	0	0		Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1454699..	0	0		Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	Y.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-0742113..	0	0		The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	Y.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	32-0071428..	0	0		Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-0784369..	0	0		O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	63-1202147..	0	0		Ohio National Insurance Agency of Alabama, Inc.	AL.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1684349..	0	0	.....	ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	26-4812790..	0	0	.....	Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	46-5464819..	0	0	.....	ON Tech, LLC.....	DE.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	N.....	0.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	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 Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	NO

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. The data for this supplement is not required to be filed.

Bar Code:



NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

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.....	400,572,479	406,561,002
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	46,577,295	63,470,000
2.2 Additional investment made after acquisition.....	526,888	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	22,592,926	69,458,523
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	425,083,736	400,572,479
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	425,083,736	400,572,479
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	425,083,736	400,572,479

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.....	(0)	(0)
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	(0)	(0)
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	(0)	(0)

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.....	2,961,906,740	2,943,296,865
2. Cost of bonds and stocks acquired.....	165,682,642	374,617,619
3. Accrual of discount.....	599,652	1,095,163
4. Unrealized valuation increase (decrease).....	7,647	(5,502)
5. Total gain (loss) on disposals.....	(423,236)	537,830
6. Deduct consideration for bonds and stocks disposed of.....	162,883,072	357,419,785
7. Deduct amortization of premium.....	1,213,469	2,564,482
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	780,473	193,446
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,722,909	2,542,478
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,964,619,340	2,961,906,740
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	2,964,619,340	2,961,906,740

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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).....	1,781,520,193	32,257,287	31,651,566	(18,051,780)	1,781,520,193	1,764,074,134		1,776,966,386
2. NAIC 2 (a).....	1,105,989,918	42,346,066	46,978,413	18,061,002	1,105,989,918	1,119,418,573		1,090,824,948
3. NAIC 3 (a).....	59,602,989	1,000,000	21,765	(362,013)	59,602,989	60,219,211		63,575,243
4. NAIC 4 (a).....	11,396,382	0	1,375,996	(1,524)	11,396,382	10,018,862		18,225,436
5. NAIC 5 (a).....	1,304,440	0	9,489	(256,998)	1,304,440	1,037,953		1,319,717
6. NAIC 6 (a).....	98,840	0	0	263,330	98,840	362,170		98,840
7. Total Bonds.....	2,959,912,762	75,603,353	80,037,229	(347,983)	2,959,912,762	2,955,130,903	0	2,951,010,570
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	1,000,000	0	0	0	1,000,000	1,000,000		4,120,000
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	1,000,000	0	0	0	1,000,000	1,000,000	0	4,120,000
15. Total Bonds and Preferred Stock.....	2,960,912,762	75,603,353	80,037,229	(347,983)	2,960,912,762	2,956,130,903	0	2,955,130,570

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	0	0	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of short-term investments acquired.....	0	0
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	0
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	123,238
2.	Cost paid/(consideration received) on additions.....	586,163
3.	Unrealized valuation increase/(decrease).....	516,852
4.	Total gain (loss) on termination recognized.....	(3,344)
5.	Considerations received/(paid) on terminations.....	155,045
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	1,067,864
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	1,067,864

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	00
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, prior year.....	000
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	00
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	0
3.24	Section 1, Column 19, prior year.....	000
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	0
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	00
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB - Pt. C - Sn. 1

NONE

Sch. DB - Pt. C - Sn. 2

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	1,067,864
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	1,067,864
4.	Part D, Section 1, Column 5.....	1,067,864
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,067,864
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	1,067,864
10.	Part D, Section 1, Column 8.....	1,067,864
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	0
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	0	0
2. Cost of cash equivalents acquired.....	0	4,991,694
3. Accrual of discount.....	0	8,306
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	5,000,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
1126082.....	SAVANNAH.....	GA.....	.....	06/20/2019....	4.550	1,834,795	75,205	3,610,000
1526076.....	FISHERS.....	IN.....	.....	05/28/2019....	4.639	4,000,000	0	7,200,000
2326085.....	ROCHESTER HILLS.....	MI.....	.....	06/26/2019....	4.650	6,000,000	0	14,750,000
3226077.....	SANTA FE.....	NM.....	.....	05/31/2019....	4.784	2,000,000	0	3,240,000
3626065.....	MASON.....	OH.....	.....	04/15/2019....	4.700	3,300,000	0	4,900,000
3626072.....	BROOK PARK.....	OH.....	.....	04/30/2019....	4.790	2,100,000	0	3,100,000
3626074.....	STREETSBORO.....	OH.....	.....	05/02/2019....	4.880	3,250,000	0	5,405,500
5026067.....	ARCADIA.....	WI.....	.....	04/17/2019....	4.800	817,500	0	1,320,000
5026068.....	CASHTON.....	WI.....	.....	04/17/2019....	4.800	765,000	0	1,250,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	24,067,295	75,205	44,775,500
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	24,067,295	75,205	44,775,500
3399999. Total Mortgages.....				XXX.....	XXX.....	24,067,295	75,205	44,775,500

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010....	04/24/2019....	762,871	0	0	0	0	0	0	747,962	747,962	0	0	0
0525803.....	PACOIMA.....	CA.....	.....	12/03/2015....	05/02/2019....	1,967,386	0	0	0	0	0	0	1,914,553	1,914,553	0	0	0
1125746.....	SAVANNAH.....	GA.....	.....	04/06/2015....	06/20/2019....	1,878,445	0	0	0	0	0	0	1,834,795	1,834,795	0	0	0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006....	04/01/2019....	1,195,310	0	0	0	0	0	0	1,142,393	1,142,393	0	0	0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006....	06/01/2019....	120,888	0	0	0	0	0	0	24,277	24,277	0	0	0
4325675.....	MEMPHIS.....	TN.....	.....	02/03/2014....	04/01/2019....	748,369	0	0	0	0	0	0	722,891	722,891	0	0	0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005....	06/13/2019....	153,591	0	0	0	0	0	0	27,264	27,264	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						6,826,860	0	0	0	0	0	0	6,414,135	6,414,135	0	0	0
Mortgages With Partial Repayments																	
0024881.....	ELKTON.....	MD.....	.....	02/15/2000....	.....	.....1,135,106	0	0	0	0	0	0	0	78,791	0	0	0
0024884.....	LOUISA.....	KY.....	.....	04/28/2000....	.....	.....301,476	0	0	0	0	0	0	0	51,790	0	0	0
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001....	.....	.....556,287	0	0	0	0	0	0	0	43,781	0	0	0
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002....	.....	.....2,247,317	0	0	0	0	0	0	0	101,191	0	0	0
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011....	.....	.....230,052	0	0	0	0	0	0	0	42,498	0	0	0
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011....	.....	.....808,644	0	0	0	0	0	0	0	38,030	0	0	0
0125745.....	HOOVER.....	AL.....	.....	03/26/2015....	.....	.....1,532,511	0	0	0	0	0	0	0	26,946	0	0	0
0125943.....	MOUNTAIN BROOK.....	AL.....	.....	09/14/2017....	.....	.....2,548,349	0	0	0	0	0	0	0	33,906	0	0	0
0225839.....	TEMPE.....	AZ.....	.....	07/06/2016....	.....	.....1,587,571	0	0	0	0	0	0	0	24,243	0	0	0
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008....	.....	.....1,173,129	0	0	0	0	0	0	0	11,556	0	0	0

QE02.1

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325771.....	PHOENIX.....	AZ.....	.....	06/30/2015....	.....	1,110,203	0	0	0	0	0	0	0	15,202	0	0	0
0325823.....	TEMPE.....	AZ.....	.....	04/21/2016....	.....	3,156,201	0	0	0	0	0	0	0	21,539	0	0	0
0325824.....	PHOENIX.....	AZ.....	.....	04/26/2016....	.....	730,644	0	0	0	0	0	0	0	7,200	0	0	0
0325830.....	TUCSON.....	AZ.....	.....	05/26/2016....	.....	1,575,247	0	0	0	0	0	0	0	24,108	0	0	0
0325836.....	PHOENIX.....	AZ.....	.....	06/20/2016....	.....	4,902,789	0	0	0	0	0	0	0	32,870	0	0	0
0325843.....	TUCSON.....	AZ.....	.....	07/22/2016....	.....	1,321,533	0	0	0	0	0	0	0	8,955	0	0	0
0325904.....	TUCSON.....	AZ.....	.....	05/01/2017....	.....	554,327	0	0	0	0	0	0	0	7,607	0	0	0
0325940.....	PHOENIX.....	AZ.....	.....	09/12/2017....	.....	1,348,238	0	0	0	0	0	0	0	11,578	0	0	0
0325941.....	PHOENIX.....	AZ.....	.....	09/12/2017....	.....	1,112,294	0	0	0	0	0	0	0	9,553	0	0	0
0325942.....	PHOENIX.....	AZ.....	.....	09/12/2017....	.....	621,153	0	0	0	0	0	0	0	5,334	0	0	0
0325957.....	TUSCON.....	AZ.....	.....	11/14/2017....	.....	1,482,999	0	0	0	0	0	0	0	17,439	0	0	0
0325964.....	COTTONWOOD.....	AZ.....	.....	12/18/2017....	.....	4,112,349	0	0	0	0	0	0	0	53,136	0	0	0
0326022.....	CHANDLER.....	AZ.....	.....	08/22/2018....	.....	3,573,766	0	0	0	0	0	0	0	26,904	0	0	0
0425997.....	LITTLE ROCK.....	AR.....	.....	05/11/2018....	.....	2,931,395	0	0	0	0	0	0	0	35,366	0	0	0
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010....	.....	762,871	0	0	0	0	0	0	0	3,757	0	0	0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011....	.....	802,725	0	0	0	0	0	0	0	21,216	0	0	0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012....	.....	477,066	0	0	0	0	0	0	0	25,161	0	0	0
0525803.....	PACOIMA.....	CA.....	.....	12/03/2015....	.....	1,967,384	0	0	0	0	0	0	0	13,276	0	0	0
0525805.....	HAYWARD.....	CA.....	.....	12/14/2015....	.....	5,010,085	0	0	0	0	0	0	0	60,095	0	0	0
0525849.....	DEL MAR.....	CA.....	.....	08/30/2016....	.....	2,184,402	0	0	0	0	0	0	0	19,776	0	0	0
0525863.....	LOS ANGELES.....	CA.....	.....	11/01/2016....	.....	2,512,285	0	0	0	0	0	0	0	23,897	0	0	0
0525952.....	SAN YSIDRO.....	CA.....	.....	10/24/2017....	.....	3,297,918	0	0	0	0	0	0	0	24,517	0	0	0
0625722.....	GREENWOOD.....	CO.....	.....	12/15/2014....	.....	655,049	0	0	0	0	0	0	0	24,144	0	0	0
0625761.....	GOLDEN.....	CO.....	.....	05/22/2015....	.....	3,077,420	0	0	0	0	0	0	0	32,947	0	0	0
0625901.....	BROOMFIELD.....	CO.....	.....	04/18/2017....	.....	1,472,934	0	0	0	0	0	0	0	12,846	0	0	0
0625917.....	WESTMINISTER.....	CO.....	.....	06/29/2017....	.....	1,024,191	0	0	0	0	0	0	0	8,131	0	0	0
0626026.....	FALCON.....	CO.....	.....	09/11/2018....	.....	3,557,516	0	0	0	0	0	0	0	42,295	0	0	0
0826027.....	MIDDLETOWN.....	DE.....	.....	09/11/2018....	.....	2,233,142	0	0	0	0	0	0	0	25,873	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006....	.....	1,770,776	0	0	0	0	0	0	0	22,290	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007....	.....	979,944	0	0	0	0	0	0	0	33,568	0	0	0
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009....	.....	397,290	0	0	0	0	0	0	0	3,471	0	0	0
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	1,642,264	0	0	0	0	0	0	0	30,553	0	0	0
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011....	.....	597,850	0	0	0	0	0	0	0	16,664	0	0	0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011....	.....	673,284	0	0	0	0	0	0	0	34,262	0	0	0
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011....	.....	935,711	0	0	0	0	0	0	0	25,621	0	0	0
1025515.....	KISSIMEE.....	FL.....	.....	07/07/2011....	.....	739,455	0	0	0	0	0	0	0	19,637	0	0	0
1025519.....	DESTIN.....	FL.....	.....	07/27/2011....	.....	2,255,562	0	0	0	0	0	0	0	31,468	0	0	0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011....	.....	622,855	0	0	0	0	0	0	0	16,243	0	0	0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012....	.....	2,186,098	0	0	0	0	0	0	0	28,676	0	0	0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012....	.....	436,394	0	0	0	0	0	0	0	17,731	0	0	0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012....	.....	1,087,166	0	0	0	0	0	0	0	24,796	0	0	0
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013....	.....	888,150	0	0	0	0	0	0	0	18,949	0	0	0

QE02.2

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025647.....	OCOE.....	FL.....	.....	08/29/2013....	.....	1,011,669	0	0	0	0	0	0	0	21,080	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....	.....	12/02/2013....	.....	956,414	0	0	0	0	0	0	0	42,708	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....	.....	05/28/2014....	.....	520,237	0	0	0	0	0	0	0	26,787	0	0	0
1025691.....	ORLANDO.....	FL.....	.....	07/23/2014....	.....	1,129,615	0	0	0	0	0	0	0	11,124	0	0	0
1025695.....	NICEVILLE.....	FL.....	.....	08/08/2014....	.....	868,480	0	0	0	0	0	0	0	7,094	0	0	0
1025698.....	OCALA.....	FL.....	.....	09/03/2014....	.....	1,381,132	0	0	0	0	0	0	0	24,827	0	0	0
1025703.....	NAPLES.....	FL.....	.....	09/19/2014....	.....	1,226,351	0	0	0	0	0	0	0	21,862	0	0	0
1025736.....	LIVE OAK.....	FL.....	.....	01/20/2015....	.....	2,248,193	0	0	0	0	0	0	0	25,118	0	0	0
1025740.....	DORAL.....	FL.....	.....	02/26/2015....	.....	1,737,574	0	0	0	0	0	0	0	19,154	0	0	0
1025784.....	CLEARWATER.....	FL.....	.....	08/18/2015....	.....	2,223,378	0	0	0	0	0	0	0	23,145	0	0	0
1025817.....	NAPLES.....	FL.....	.....	02/19/2016....	.....	4,782,941	0	0	0	0	0	0	0	40,814	0	0	0
1025819.....	PORT ST LUCIE.....	FL.....	.....	03/14/2016....	.....	414,317	0	0	0	0	0	0	0	12,184	0	0	0
1025878.....	ORLANDO.....	FL.....	.....	01/05/2017....	.....	4,120,848	0	0	0	0	0	0	0	54,497	0	0	0
1025885.....	SHALIMAR.....	FL.....	.....	01/30/2017....	.....	3,571,148	0	0	0	0	0	0	0	32,978	0	0	0
1025931.....	TALLAHASSEE.....	FL.....	.....	07/28/2017....	.....	2,012,801	0	0	0	0	0	0	0	26,974	0	0	0
1025963.....	BRADENTON.....	FL.....	.....	12/15/2017....	.....	256,193	0	0	0	0	0	0	0	5,350	0	0	0
1125112.....	TIFTON.....	GA.....	.....	11/29/2004....	.....	59,842	0	0	0	0	0	0	0	14,848	0	0	0
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010....	.....	867,892	0	0	0	0	0	0	0	25,376	0	0	0
1125597.....	MACON.....	GA.....	.....	01/22/2013....	.....	383,406	0	0	0	0	0	0	0	56,198	0	0	0
1125746.....	SAVANNAH.....	GA.....	.....	04/06/2015....	.....	1,878,445	0	0	0	0	0	0	0	21,924	0	0	0
1125905.....	SNELLVILLE.....	GA.....	.....	05/01/2017....	.....	1,038,577	0	0	0	0	0	0	0	8,921	0	0	0
1125969.....	GRIFFIN.....	GA.....	.....	12/21/2017....	.....	830,624	0	0	0	0	0	0	0	19,615	0	0	0
1125999.....	ATLANTA.....	GA.....	.....	05/17/2018....	.....	791,640	0	0	0	0	0	0	0	4,307	0	0	0
1126028.....	SAVANNAH.....	GA.....	.....	09/27/2018....	.....	1,988,462	0	0	0	0	0	0	0	17,703	0	0	0
1126031.....	GAINESVILLE.....	GA.....	.....	10/25/2018....	.....	1,741,603	0	0	0	0	0	0	0	25,815	0	0	0
1126042.....	MACON.....	GA.....	.....	12/14/2018....	.....	2,550,000	0	0	0	0	0	0	0	18,644	0	0	0
1325938.....	IDAHO FALLS.....	ID.....	.....	08/25/2017....	.....	2,111,757	0	0	0	0	0	0	0	18,439	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008....	.....	1,218,750	0	0	0	0	0	0	0	15,109	0	0	0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010....	.....	543,741	0	0	0	0	0	0	0	12,652	0	0	0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010....	.....	557,444	0	0	0	0	0	0	0	17,335	0	0	0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012....	.....	798,623	0	0	0	0	0	0	0	9,996	0	0	0
1425618.....	NORTHFIELD.....	IL.....	.....	05/03/2013....	.....	785,967	0	0	0	0	0	0	0	32,035	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....	.....	06/20/2013....	.....	896,826	0	0	0	0	0	0	0	18,814	0	0	0
1425632.....	CHICAGO.....	IL.....	.....	06/20/2013....	.....	896,826	0	0	0	0	0	0	0	18,814	0	0	0
1425650.....	LAKE ZURICH.....	IL.....	.....	09/06/2013....	.....	882,183	0	0	0	0	0	0	0	17,750	0	0	0
1425673.....	CHICAGO.....	IL.....	.....	01/24/2014....	.....	1,040,688	0	0	0	0	0	0	0	11,342	0	0	0
1425697.....	NORTHBROOK.....	IL.....	.....	09/03/2014....	.....	1,036,102	0	0	0	0	0	0	0	11,064	0	0	0
1425704.....	CICERO.....	IL.....	.....	09/25/2014....	.....	1,928,847	0	0	0	0	0	0	0	21,436	0	0	0
1425750.....	NORTHFIELD.....	IL.....	.....	04/30/2015....	.....	666,082	0	0	0	0	0	0	0	4,879	0	0	0
1425860.....	DEERFIELD.....	IL.....	.....	09/29/2016....	.....	927,925	0	0	0	0	0	0	0	8,844	0	0	0
1425873.....	NORTHBROOK.....	IL.....	.....	12/20/2016....	.....	2,047,105	0	0	0	0	0	0	0	13,486	0	0	0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425946.....	BARRINGTON.....	IL.....	.....	09/27/2017....	.....	.....818,815	0	0	0	0	0	0	0	6,980	0	0	0
1425953.....	HINSDALE.....	IL.....	.....	10/30/2017....	.....	.....2,125,037	0	0	0	0	0	0	0	18,033	0	0	0
1425989.....	CHICAGO.....	IL.....	.....	04/24/2018....	.....	.....1,848,211	0	0	0	0	0	0	0	22,894	0	0	0
1426023.....	LOMBARD.....	IL.....	.....	08/28/2018....	.....	.....2,531,416	0	0	0	0	0	0	0	19,058	0	0	0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	.....	.....840,374	0	0	0	0	0	0	0	17,095	0	0	0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012....	.....	.....1,352,989	0	0	0	0	0	0	0	31,048	0	0	0
1525629.....	GREENFIELD.....	IN.....	.....	06/14/2013....	.....	.....1,534,071	0	0	0	0	0	0	0	32,570	0	0	0
1525677.....	MOORESVILLE.....	IN.....	.....	02/18/2014....	.....	.....682,591	0	0	0	0	0	0	0	49,756	0	0	0
1525696.....	BLOOMINGTON.....	IN.....	.....	08/21/2014....	.....	.....625,815	0	0	0	0	0	0	0	11,468	0	0	0
1525707.....	FISHERS.....	IN.....	.....	10/10/2014....	.....	.....2,638,970	0	0	0	0	0	0	0	28,194	0	0	0
1525718.....	ZIONSVILLE.....	IN.....	.....	11/21/2014....	.....	.....672,992	0	0	0	0	0	0	0	25,193	0	0	0
1525783.....	INDIANAPOLIS.....	IN.....	.....	08/04/2015....	.....	.....2,624,611	0	0	0	0	0	0	0	27,243	0	0	0
1525807.....	FORT WAYNE.....	IN.....	.....	12/22/2015....	.....	.....745,645	0	0	0	0	0	0	0	11,982	0	0	0
1526001.....	FISHERS.....	IN.....	.....	06/15/2018....	.....	.....1,653,279	0	0	0	0	0	0	0	16,494	0	0	0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006....	.....	.....467,982	0	0	0	0	0	0	0	16,350	0	0	0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	.....	.....1,217,159	0	0	0	0	0	0	0	36,451	0	0	0
1825646.....	LEXINGTON.....	KY.....	.....	08/22/2013....	.....	.....1,167,687	0	0	0	0	0	0	0	32,125	0	0	0
1825699.....	LOUISVILLE.....	IN.....	.....	09/05/2014....	.....	.....1,058,584	0	0	0	0	0	0	0	29,194	0	0	0
1825708.....	LEXINGTON.....	KY.....	.....	10/10/2014....	.....	.....2,334,853	0	0	0	0	0	0	0	90,232	0	0	0
1825780.....	LEXINGTON.....	KY.....	.....	07/28/2015....	.....	.....1,596,171	0	0	0	0	0	0	0	16,671	0	0	0
1825822.....	LEXINGTON.....	KY.....	.....	04/07/2016....	.....	.....3,747,158	0	0	0	0	0	0	0	36,673	0	0	0
1826049.....	RICHMOND.....	KY.....	.....	02/14/2019....	.....	......0	0	0	0	0	0	0	0	31,650	0	0	0
2125621.....	ABERDEEN.....	MD.....	.....	05/10/2013....	.....	.....550,660	0	0	0	0	0	0	0	13,530	0	0	0
2125749.....	DISTRICT HEIGHTS.....	MD.....	.....	04/30/2015....	.....	.....1,619,945	0	0	0	0	0	0	0	17,532	0	0	0
2126003.....	ELKTON.....	MD.....	.....	06/22/2018....	.....	.....2,167,623	0	0	0	0	0	0	0	19,978	0	0	0
2126046.....	CROFTON.....	MD.....	.....	12/21/2018....	.....	.....1,500,000	0	0	0	0	0	0	0	10,787	0	0	0
2126053.....	SILVER SPRING.....	MD.....	.....	02/21/2019....	.....	......0	0	0	0	0	0	0	0	30,564	0	0	0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	.....	.....913,615	0	0	0	0	0	0	0	24,678	0	0	0
2225809.....	BRAINTREE.....	MA.....	.....	12/29/2015....	.....	.....2,541,834	0	0	0	0	0	0	0	25,365	0	0	0
2226010.....	CAMBRIDGE.....	MA.....	.....	07/13/2018....	.....	.....989,887	0	0	0	0	0	0	0	7,780	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007....	.....	.....726,963	0	0	0	0	0	0	0	51,597	0	0	0
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013....	.....	.....787,825	0	0	0	0	0	0	0	15,317	0	0	0
2325674.....	CLARKSTON.....	MI.....	.....	01/28/2014....	.....	.....830,608	0	0	0	0	0	0	0	15,978	0	0	0
2325679.....	WARREN.....	MI.....	.....	03/13/2014....	.....	.....803,349	0	0	0	0	0	0	0	15,107	0	0	0
2325683.....	AUBURN HILLS.....	MI.....	.....	04/17/2014....	.....	.....790,053	0	0	0	0	0	0	0	20,110	0	0	0
2325725.....	MADISON HEIGHTS.....	MI.....	.....	12/17/2014....	.....	.....1,222,793	0	0	0	0	0	0	0	19,557	0	0	0
2325789.....	SHELBY TOWNSHIP.....	MI.....	.....	09/09/2015....	.....	.....1,655,682	0	0	0	0	0	0	0	16,737	0	0	0
2325848.....	WARREN.....	MI.....	.....	08/30/2016....	.....	.....886,071	0	0	0	0	0	0	0	13,453	0	0	0
2325870.....	YPSILANTE.....	MI.....	.....	12/12/2016....	.....	.....1,002,917	0	0	0	0	0	0	0	13,370	0	0	0
2325887.....	ROCHESTER HILLS.....	MI.....	.....	02/09/2017....	.....	.....1,624,871	0	0	0	0	0	0	0	11,233	0	0	0
2325888.....	NOVI.....	MI.....	.....	02/10/2017....	.....	.....1,532,528	0	0	0	0	0	0	0	40,074	0	0	0

QE02.4

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325902.....	ROMULUS.....	MI.....	.....	04/19/2017....	.....	496,388.....	0	0	0	0	0	0	0	17,162.....	0	0	0
2325924.....	NEW HUDSON.....	MI.....	.....	07/12/2017....	.....	2,683,097.....	0	0	0	0	0	0	0	23,000.....	0	0	0
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004....	.....	4,575,335.....	0	0	0	0	0	0	0	95,906.....	0	0	0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	.....	2,218,706.....	0	0	0	0	0	0	0	31,582.....	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	.....	940,104.....	0	0	0	0	0	0	0	13,074.....	0	0	0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012....	.....	1,138,487.....	0	0	0	0	0	0	0	14,826.....	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012....	.....	557,535.....	0	0	0	0	0	0	0	14,731.....	0	0	0
2425812.....	BUFFALO.....	MN.....	.....	01/14/2016....	.....	2,084,462.....	0	0	0	0	0	0	0	20,580.....	0	0	0
2425962.....	ST. PAUL.....	MN.....	.....	12/15/2017....	.....	1,155,545.....	0	0	0	0	0	0	0	26,655.....	0	0	0
2425966.....	WEST SAINT PAUL.....	MN.....	.....	12/19/2017....	.....	979,983.....	0	0	0	0	0	0	0	5,671.....	0	0	0
2525738.....	RIDGELAND.....	MS.....	.....	02/05/2015....	.....	738,954.....	0	0	0	0	0	0	0	19,082.....	0	0	0
2525867.....	MADISON.....	MS.....	.....	11/21/2016....	.....	931,989.....	0	0	0	0	0	0	0	8,979.....	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005....	.....	225,331.....	0	0	0	0	0	0	0	31,260.....	0	0	0
2625831.....	ST LOUIS.....	MO.....	.....	05/27/2016....	.....	1,791,256.....	0	0	0	0	0	0	0	27,686.....	0	0	0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006....	.....	743,295.....	0	0	0	0	0	0	0	82,194.....	0	0	0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005....	.....	151,183.....	0	0	0	0	0	0	0	23,328.....	0	0	0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006....	.....	794,538.....	0	0	0	0	0	0	0	59,772.....	0	0	0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011....	.....	634,469.....	0	0	0	0	0	0	0	8,953.....	0	0	0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013....	.....	800,596.....	0	0	0	0	0	0	0	9,997.....	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005....	.....	640,177.....	0	0	0	0	0	0	0	77,170.....	0	0	0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006....	.....	890,979.....	0	0	0	0	0	0	0	83,245.....	0	0	0
3225728.....	ALBUQUERQUE.....	NM.....	.....	12/19/2014....	.....	1,063,728.....	0	0	0	0	0	0	0	19,095.....	0	0	0
3225932.....	ALBUQUERQUE.....	NM.....	.....	08/04/2017....	.....	1,985,391.....	0	0	0	0	0	0	0	23,990.....	0	0	0
3226008.....	PORTALES.....	NM.....	.....	07/11/2018....	.....	1,275,325.....	0	0	0	0	0	0	0	15,235.....	0	0	0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004....	.....	482,028.....	0	0	0	0	0	0	0	16,341.....	0	0	0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005....	.....	444,319.....	0	0	0	0	0	0	0	14,682.....	0	0	0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005....	.....	900,438.....	0	0	0	0	0	0	0	57,675.....	0	0	0
3325853.....	DUNKIRK.....	NY.....	.....	09/15/2016....	.....	1,297,274.....	0	0	0	0	0	0	0	12,573.....	0	0	0
3325859.....	CENTERPORT.....	NY.....	.....	09/28/2016....	.....	788,433.....	0	0	0	0	0	0	0	7,549.....	0	0	0
3325974.....	MASSAPEQUA.....	NY.....	.....	01/25/2018....	.....	2,591,372.....	0	0	0	0	0	0	0	33,719.....	0	0	0
3326015.....	PORT WASHINGTON.....	NY.....	.....	07/31/2018....	.....	1,683,589.....	0	0	0	0	0	0	0	12,654.....	0	0	0
3326043.....	RONKONKOMA.....	NY.....	.....	12/18/2018....	.....	700,000.....	0	0	0	0	0	0	0	7,942.....	0	0	0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006....	.....	120,888.....	0	0	0	0	0	0	0	24,341.....	0	0	0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010....	.....	899,163.....	0	0	0	0	0	0	0	27,739.....	0	0	0
3425582.....	MONROE.....	NC.....	.....	10/26/2012....	.....	1,368,015.....	0	0	0	0	0	0	0	31,716.....	0	0	0
3425753.....	GARNER.....	NC.....	.....	05/01/2015....	.....	1,290,905.....	0	0	0	0	0	0	0	27,398.....	0	0	0
3425802.....	ASHEVILLE.....	NC.....	.....	11/23/2015....	.....	1,928,676.....	0	0	0	0	0	0	0	24,253.....	0	0	0
3425806.....	DURHAM.....	NC.....	.....	12/18/2015....	.....	1,235,270.....	0	0	0	0	0	0	0	19,882.....	0	0	0
3425846.....	ALBEMARLE.....	NC.....	.....	08/11/2016....	.....	1,859,314.....	0	0	0	0	0	0	0	28,384.....	0	0	0
3425862.....	MADISON.....	NC.....	.....	09/29/2016....	.....	564,979.....	0	0	0	0	0	0	0	4,296.....	0	0	0
3425881.....	HUNTERSVILLE.....	NC.....	.....	01/19/2017....	.....	1,027,619.....	0	0	0	0	0	0	0	10,413.....	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425911.....	WAXHAW.....	NC.....	.....	06/07/2017....	.....	2,082,831	0	0	0	0	0	0	0	12,456	0	0	0
3426036.....	ASHEVILLE.....	NC.....	.....	11/29/2018....	.....	2,200,000	0	0	0	0	0	0	0	24,757	0	0	0
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005....	.....	155,989	0	0	0	0	0	0	0	21,672	0	0	0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006....	.....	559,649	0	0	0	0	0	0	0	15,912	0	0	0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006....	.....	372,755	0	0	0	0	0	0	0	37,427	0	0	0
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006....	.....	573,478	0	0	0	0	0	0	0	43,112	0	0	0
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007....	.....	526,308	0	0	0	0	0	0	0	60,552	0	0	0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008....	.....	761,266	0	0	0	0	0	0	0	39,952	0	0	0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011....	.....	799,822	0	0	0	0	0	0	0	15,590	0	0	0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013....	.....	487,445	0	0	0	0	0	0	0	26,149	0	0	0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013....	.....	817,481	0	0	0	0	0	0	0	17,531	0	0	0
3625616.....	CINCINNATI.....	OH.....	.....	05/01/2013....	.....	171,318	0	0	0	0	0	0	0	29,794	0	0	0
3625627.....	CENTERVILLE.....	OH.....	.....	06/05/2013....	.....	1,419,155	0	0	0	0	0	0	0	30,488	0	0	0
3625645.....	CINCINNATI.....	OH.....	.....	08/13/2013....	.....	1,579,799	0	0	0	0	0	0	0	33,141	0	0	0
3625656.....	MEDINA.....	OH.....	.....	10/30/2013....	.....	344,954	0	0	0	0	0	0	0	15,946	0	0	0
3625672.....	SPRINGBORO.....	OH.....	.....	01/09/2014....	.....	673,982	0	0	0	0	0	0	0	7,499	0	0	0
3625694.....	BEACHWOOD.....	OH.....	.....	08/05/2014....	.....	1,924,831	0	0	0	0	0	0	0	21,368	0	0	0
3625726.....	CINCINNATI.....	OH.....	.....	12/18/2014....	.....	2,777,102	0	0	0	0	0	0	0	29,938	0	0	0
3625763.....	WASHINGTON TWP.....	OH.....	.....	06/04/2015....	.....	1,363,009	0	0	0	0	0	0	0	22,978	0	0	0
3625785.....	DAYTON.....	OH.....	.....	08/26/2015....	.....	837,342	0	0	0	0	0	0	0	13,696	0	0	0
3625827.....	LORAIN.....	OH.....	.....	04/29/2016....	.....	1,131,311	0	0	0	0	0	0	0	17,526	0	0	0
3625923.....	COLUMBUS.....	OH.....	.....	07/10/2017....	.....	1,915,912	0	0	0	0	0	0	0	16,533	0	0	0
3625936.....	NORTH ROYALTON.....	OH.....	.....	08/24/2017....	.....	1,288,719	0	0	0	0	0	0	0	23,343	0	0	0
3625970.....	FAIRBORN.....	OH.....	.....	12/21/2017....	.....	1,051,415	0	0	0	0	0	0	0	13,740	0	0	0
3625975.....	BEACHWOOD.....	OH.....	.....	01/25/2018....	.....	1,729,244	0	0	0	0	0	0	0	22,014	0	0	0
3625982.....	OTTAWA.....	OH.....	.....	03/14/2018....	.....	897,702	0	0	0	0	0	0	0	12,503	0	0	0
3626005.....	YOUNGSTOWN.....	OH.....	.....	06/26/2018....	.....	956,446	0	0	0	0	0	0	0	11,454	0	0	0
3626030.....	GARFIELD HEIGHTS.....	OH.....	.....	10/05/2018....	.....	1,643,745	0	0	0	0	0	0	0	19,146	0	0	0
3626057.....	CINCINNATI.....	OH.....	.....	03/11/2019....	.....	.....0	0	0	0	0	0	0	0	6,392	0	0	0
3626065.....	MASON.....	OH.....	.....	04/15/2019....	.....	.....0	0	0	0	0	0	0	0	12,659	0	0	0
3626072.....	BROOK PARK.....	OH.....	.....	04/30/2019....	.....	.....0	0	0	0	0	0	0	0	7,996	0	0	0
3626074.....	STREETSBORO.....	OH.....	.....	05/02/2019....	.....	.....0	0	0	0	0	0	0	0	9,422	0	0	0
3725532.....	TULSA.....	OK.....	.....	10/20/2011....	.....	887,232	0	0	0	0	0	0	0	19,688	0	0	0
3725944.....	TULSA.....	OK.....	.....	09/15/2017....	.....	1,353,897	0	0	0	0	0	0	0	32,511	0	0	0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012....	.....	743,392	0	0	0	0	0	0	0	11,927	0	0	0
3825732.....	SPRINGFIELD.....	OR.....	.....	12/29/2014....	.....	2,037,972	0	0	0	0	0	0	0	22,064	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006....	.....	340,292	0	0	0	0	0	0	0	8,945	0	0	0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006....	.....	318,520	0	0	0	0	0	0	0	23,947	0	0	0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	501,033	0	0	0	0	0	0	0	20,654	0	0	0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	344,506	0	0	0	0	0	0	0	14,198	0	0	0
3925682.....	PHILADELPHIA.....	PA.....	.....	04/17/2014....	.....	646,017	0	0	0	0	0	0	0	33,784	0	0	0

QE02.5

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010....	.....	316,186	0	0	0	0	0	0	0	28,016	0	0	0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011....	.....	816,518	0	0	0	0	0	0	0	21,023	0	0	0
4125742.....	GAFFNEY.....	SC.....	.....	03/17/2015....	.....	3,172,830	0	0	0	0	0	0	0	24,276	0	0	0
4125898.....	CHARLESTON.....	SC.....	.....	03/30/2017....	.....	2,587,329	0	0	0	0	0	0	0	17,888	0	0	0
4125918.....	CONWAY.....	SC.....	.....	06/28/2017....	.....	2,387,138	0	0	0	0	0	0	0	20,906	0	0	0
4225864.....	BELLE FOURCHE.....	SD.....	.....	11/08/2016....	.....	1,868,110	0	0	0	0	0	0	0	17,483	0	0	0
4325727.....	LAKELAND.....	TN.....	.....	12/19/2014....	.....	1,235,010	0	0	0	0	0	0	0	22,172	0	0	0
4325756.....	FRANKLIN.....	TN.....	.....	05/11/2015....	.....	889,940	0	0	0	0	0	0	0	14,953	0	0	0
4325959.....	COLLIERVILLE.....	TN.....	.....	11/20/2017....	.....	1,510,753	0	0	0	0	0	0	0	12,804	0	0	0
4326034.....	CHATTANOOGA.....	TN.....	.....	11/27/2018....	.....	1,150,000	0	0	0	0	0	0	0	8,496	0	0	0
4326055.....	CHATTANOOGA.....	TN.....	.....	02/27/2019....	.....	.....0	0	0	0	0	0	0	0	12,692	0	0	0
4326063.....	CORDOVA.....	TN.....	.....	03/29/2019....	.....	.....0	0	0	0	0	0	0	0	12,122	0	0	0
4425058.....	ABILENE.....	TX.....	.....	02/27/2004....	.....	2,752,827	0	0	0	0	0	0	0	65,373	0	0	0
4425107.....	DALLAS.....	TX.....	.....	11/16/2004....	.....	168,230	0	0	0	0	0	0	0	41,735	0	0	0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005....	.....	153,591	0	0	0	0	0	0	0	63,689	0	0	0
4425222.....	CONROE.....	TX.....	.....	03/28/2006....	.....	1,158,135	0	0	0	0	0	0	0	16,050	0	0	0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006....	.....	879,159	0	0	0	0	0	0	0	23,949	0	0	0
4425299.....	CONROE.....	TX.....	.....	01/19/2007....	.....	466,904	0	0	0	0	0	0	0	5,711	0	0	0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007....	.....	879,197	0	0	0	0	0	0	0	21,831	0	0	0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008....	.....	729,818	0	0	0	0	0	0	0	14,189	0	0	0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010....	.....	702,377	0	0	0	0	0	0	0	21,453	0	0	0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011....	.....	834,831	0	0	0	0	0	0	0	27,556	0	0	0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012....	.....	1,140,426	0	0	0	0	0	0	0	27,731	0	0	0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012....	.....	1,019,413	0	0	0	0	0	0	0	18,130	0	0	0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012....	.....	532,532	0	0	0	0	0	0	0	30,215	0	0	0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013....	.....	568,276	0	0	0	0	0	0	0	12,318	0	0	0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013....	.....	568,900	0	0	0	0	0	0	0	31,173	0	0	0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013....	.....	1,663,892	0	0	0	0	0	0	0	34,580	0	0	0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013....	.....	852,192	0	0	0	0	0	0	0	31,283	0	0	0
4425685.....	SAN ANTONIO.....	TX.....	.....	05/23/2014....	.....	1,152,643	0	0	0	0	0	0	0	21,731	0	0	0
4425715.....	EL PASO.....	TX.....	.....	10/30/2014....	.....	989,196	0	0	0	0	0	0	0	14,366	0	0	0
4425724.....	FREDERICKSBURG.....	TX.....	.....	12/16/2014....	.....	1,045,148	0	0	0	0	0	0	0	24,908	0	0	0
4425735.....	SAN ANTONIO.....	TX.....	.....	01/09/2015....	.....	665,239	0	0	0	0	0	0	0	24,008	0	0	0
4425737.....	ADDISON.....	TX.....	.....	01/20/2015....	.....	895,826	0	0	0	0	0	0	0	15,271	0	0	0
4425741.....	NORTH RICHLAND HILLS.....	TX.....	.....	03/13/2015....	.....	1,928,093	0	0	0	0	0	0	0	20,427	0	0	0
4425755.....	HOUSTON.....	TX.....	.....	05/07/2015....	.....	900,387	0	0	0	0	0	0	0	46,464	0	0	0
4425767.....	SAN ANTONIO.....	TX.....	.....	06/15/2015....	.....	3,008,502	0	0	0	0	0	0	0	31,358	0	0	0
4425774.....	RED OAK.....	TX.....	.....	07/10/2015....	.....	1,241,369	0	0	0	0	0	0	0	8,877	0	0	0
4425852.....	DALLAS.....	TX.....	.....	09/13/2016....	.....	2,731,914	0	0	0	0	0	0	0	26,665	0	0	0
4425879.....	SAN ANTONIO.....	TX.....	.....	01/11/2017....	.....	1,971,662	0	0	0	0	0	0	0	18,461	0	0	0
4425891.....	EL PASO.....	TX.....	.....	03/06/2017....	.....	688,212	0	0	0	0	0	0	0	9,754	0	0	0
4425894.....	ROCKWALL.....	TX.....	.....	03/21/2017....	.....	1,954,644	0	0	0	0	0	0	0	10,693	0	0	0

QE02.7

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425903.....	VICTORIA.....	TX.....	.....	04/27/2017....	.....	1,649,565	0	0	0	0	0	0	0	16,773	0	0	0
4425907.....	SAN ANTONIO.....	TX.....	.....	05/12/2017....	.....	900,205	0	0	0	0	0	0	0	12,247	0	0	0
4425914.....	HORIZON CITY.....	TX.....	.....	06/21/2017....	.....	2,075,520	0	0	0	0	0	0	0	23,096	0	0	0
4425928.....	EL PASO.....	TX.....	.....	07/18/2017....	.....	5,382,890	0	0	0	0	0	0	0	72,172	0	0	0
4425945.....	PFLUGERVILLE.....	TX.....	.....	09/20/2017....	.....	2,889,451	0	0	0	0	0	0	0	24,735	0	0	0
4425981.....	EL PASO.....	TX.....	.....	03/09/2018....	.....	3,965,551	0	0	0	0	0	0	0	32,694	0	0	0
4425984.....	HOUSTON.....	TX.....	.....	03/28/2018....	.....	978,974	0	0	0	0	0	0	0	8,136	0	0	0
4426060.....	MCALLEN.....	TX.....	.....	03/26/2019....	.....	.....0	0	0	0	0	0	0	0	17,916	0	0	0
4426061.....	SWEETWATER.....	TX.....	.....	03/27/2019....	.....	.....0	0	0	0	0	0	0	0	14,038	0	0	0
4525163.....	SANDY.....	UT.....	.....	08/15/2005....	.....	590,140	0	0	0	0	0	0	0	18,251	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008....	.....	1,035,344	0	0	0	0	0	0	0	153,726	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013....	.....	896,826	0	0	0	0	0	0	0	18,814	0	0	0
4525711.....	ROY.....	UT.....	.....	10/21/2014....	.....	724,356	0	0	0	0	0	0	0	19,006	0	0	0
4525744.....	SALT LAKE CITY.....	UT.....	.....	03/26/2015....	.....	1,459,405	0	0	0	0	0	0	0	25,478	0	0	0
4525937.....	NORTH SALT LAKE.....	UT.....	.....	08/24/2017....	.....	920,643	0	0	0	0	0	0	0	11,349	0	0	0
4525977.....	OGDEN.....	UT.....	.....	02/07/2018....	.....	2,253,694	0	0	0	0	0	0	0	15,972	0	0	0
4526025.....	SALT LAKE CITY.....	UT.....	.....	09/04/2018....	.....	2,239,189	0	0	0	0	0	0	0	16,601	0	0	0
4625461.....	BARRE.....	VT.....	.....	08/26/2010....	.....	2,461,786	0	0	0	0	0	0	0	36,727	0	0	0
4720658.....	GLEN ALLEN.....	VA.....	.....	03/13/2019....	.....	.....0	0	0	0	0	0	0	0	10,902	0	0	0
4725131.....	STERLING.....	VA.....	.....	03/30/2005....	.....	571,579	0	0	0	0	0	0	0	140,860	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005....	.....	166,454	0	0	0	0	0	0	0	28,838	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006....	.....	401,936	0	0	0	0	0	0	0	26,348	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010....	.....	281,035	0	0	0	0	0	0	0	43,268	0	0	0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010....	.....	761,112	0	0	0	0	0	0	0	22,525	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012....	.....	1,288,351	0	0	0	0	0	0	0	20,977	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013....	.....	764,274	0	0	0	0	0	0	0	38,474	0	0	0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014....	.....	1,489,848	0	0	0	0	0	0	0	58,802	0	0	0
4725720.....	MIDLOTHIAN.....	VA.....	.....	12/03/2014....	.....	912,862	0	0	0	0	0	0	0	9,736	0	0	0
4725721.....	YORKTOWN.....	VA.....	.....	12/10/2014....	.....	976,054	0	0	0	0	0	0	0	17,524	0	0	0
4725960.....	NORFOLK.....	VA.....	.....	11/22/2017....	.....	2,904,269	0	0	0	0	0	0	0	24,869	0	0	0
4725983.....	VIRGINIA BEACH.....	VA.....	.....	03/16/2018....	.....	2,080,988	0	0	0	0	0	0	0	26,679	0	0	0
4726029.....	FARMVILLE.....	VA.....	.....	09/27/2018....	.....	6,219,524	0	0	0	0	0	0	0	46,772	0	0	0
4825719.....	TUKWILA.....	WA.....	.....	11/21/2014....	.....	1,425,733	0	0	0	0	0	0	0	25,841	0	0	0
4825759.....	RICHLAND.....	WA.....	.....	05/21/2015....	.....	3,718,801	0	0	0	0	0	0	0	39,532	0	0	0
4825775.....	SILVERDALE.....	WA.....	.....	07/13/2015....	.....	2,660,540	0	0	0	0	0	0	0	27,768	0	0	0
4825838.....	AUBURN.....	WA.....	.....	06/29/2016....	.....	1,505,792	0	0	0	0	0	0	0	10,383	0	0	0
4825861.....	TACOMA.....	WA.....	.....	10/04/2016....	.....	827,151	0	0	0	0	0	0	0	12,422	0	0	0
4825916.....	BELLINGHAM.....	WA.....	.....	06/28/2017....	.....	2,960,815	0	0	0	0	0	0	0	25,796	0	0	0
4826050.....	BURIEN.....	WA.....	.....	02/15/2019....	.....	.....0	0	0	0	0	0	0	0	22,387	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	1,072,301	0	0	0	0	0	0	0	56,410	0	0	0
5025890.....	BURLINGTON.....	WI.....	.....	03/03/2017....	.....	713,544	0	0	0	0	0	0	0	13,709	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5026067	ARCADIA.....	WI.....	.....	04/17/2019....	.....	.....0	0	0	0	0	0	0	0	3,340	0	0	0
5026068	CASHTON.....	WI.....	.....	04/17/2019....	.....	.....0	0	0	0	0	0	0	0	3,126	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						397,462,506	0	0	0	0	0	0	0	7,485,459	0	0	0
0599999. Total Mortgages.....						404,289,366	0	0	0	0	0	0	6,414,135	13,899,594	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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 Symbol/Market Indicator	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

NONE

QE03

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	Changes 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. States, Territories and Possessions											
19954K	AQ	4	COLUMBUS OH REGL ARPT AUTH CUS AIRPORT.....		04/18/2019.....	Bank of America.....		2,000,000	2,000,000	0	1FE.....
646080	UN	9	NEW JERSEY ST HIGHER ED ASSIST STUDENT L.....		06/05/2019.....	Bank of America.....		994,060	1,000,000	0	1FE.....
92818M	C2	4	VIRGINIA RES AUTH INF REV BND SERIES 20.....		06/12/2019.....	Tax Free Exchange.....		246,169	250,000	1,176	1Z.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								3,240,229	3,250,000	1,176	XXX.....
Bonds - Industrial and Miscellaneous											
00194@	AA	2	APH FINANCE 1 LLC SENIOR SECURED GUARANT.....		06/10/2019.....	Goldman Sachs & Co.....		2,000,000	2,000,000	0	1FE.....
00206R	HT	2	AT&T INC 3.875% 01/15/26.....		06/05/2019.....	Tax Free Exchange.....		2,953,923	3,000,000	45,208	2FE.....
00206R	HV	7	AT&T INC 2.950% 07/15/26.....		06/05/2019.....	Tax Free Exchange.....		979,085	1,000,000	11,472	2FE.....
009098	A*	5	AMAZON FORT WORTH TX LEASE COL 4.494%.....		05/10/2019.....	Mesirow Financial.....		691,250	691,250	0	1.....
03522A	AG	5	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/2.....		05/15/2019.....	Tax Free Exchange.....		7,026,290	7,000,000	73,811	2FE.....
037411	BF	1	APACHE CORP 4.250% 01/15/30.....		06/05/2019.....	Wells Fargo Securities.....		1,996,380	2,000,000	0	2FE.....
097023	CJ	2	BOEING CO 3.600% 05/01/34.....		04/30/2019.....	Citi Global Markets Inc.....		1,993,800	2,000,000	0	1FE.....
097023	CK	9	BOEING CO 3.900% 05/01/49.....		04/30/2019.....	Citi Global Markets Inc.....		1,965,920	2,000,000	0	1FE.....
141781	BK	9	CARGILL INC 144A 3.250% 05/23/29.....		05/20/2019.....	Bank of America.....		2,985,030	3,000,000	0	1FE.....
21871@	AC	4	CORESITE L.P. SERIES A SENIOR NOTE 4.1.....		04/17/2019.....	Citi.....		2,000,000	2,000,000	0	2PL.....
22279#	AE	4	COUSINS PROPERTIES INCORPORATE SENIOR NO.....		06/19/2019.....	Wells Fargo Securities.....		5,000,000	5,000,000	0	2Z.....
25470D	BC	2	DISCOVERY COMMUNICATIONS 3.900% 11/15/.....		04/03/2019.....	Tax Free Exchange.....		2,418,859	2,500,000	37,375	2FE.....
28501*	BB	0	ELECTRIC TRANSMISSION TEXAS LL SENIOR UN.....		06/12/2019.....	Mizuho Securities.....		1,000,000	1,000,000	0	2Z.....
337738	AU	2	FISERV INC 3.500% 07/01/29.....		06/10/2019.....	J P Morgan & Co.....		1,996,640	2,000,000	0	2FE.....
345397	XU	2	FORD MOTOR CREDIT 4.389% 01/08/26.....		04/22/2019.....	Citi Global Markets Inc.....		1,906,740	2,000,000	25,846	2FE.....
36257N	AB	9	GLS AUTO RECEIVABLES TRUST 2019-2A B 3.....		04/30/2019.....	J P Morgan & Co.....		1,499,708	1,500,000	0	1FE.....
404119	BX	6	HCA INC 4.125% 06/15/29.....		06/05/2019.....	Bank of America.....		1,989,940	2,000,000	0	2FE.....
42806D	CJ	6	HERTZ VEHICLE FINANCING LLC 2019-2A B.....		05/22/2019.....	Bank of America.....		999,874	1,000,000	0	1FE.....
46289R	AA	3	IRON MOUNTAIN US HLDNGS 144A 5.375% 06.....		04/25/2019.....	Barclays.....		1,000,000	1,000,000	22,097	3FE.....
46651N	AA	2	Jol Air 2019-1 A 3.967% 04/15/44.....		05/17/2019.....	Goldman Sachs & Co.....		1,999,997	2,000,000	0	1FE.....
487312	AD	2	KEENAN FT DETRICK ENERGY 144A 4.166% 1.....		04/03/2019.....	Goldman Sachs & Co.....		3,849,000	3,849,000	0	1FE.....
521865	BA	2	LEAR CORP 4.250% 05/15/29.....		04/29/2019.....	J P Morgan & Co.....		1,993,820	2,000,000	0	2FE.....
68504U	AB	7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.....		05/21/2019.....	Bank of America.....		999,866	1,000,000	0	1FE.....
708696	BZ	1	PENNSYLVANIA ELECTRIC CO 144A 3.600% 0.....		05/28/2019.....	Barclays.....		998,090	1,000,000	0	2FE.....
720186	AL	9	PIEDMONT NATURAL GAS CO 3.500% 06/01/2.....		05/21/2019.....	Credit Suisse.....		997,480	1,000,000	0	1FE.....
82894*	BA	4	J R SIMPLOT COMPANY SERIES B SENIOR NOTE.....		05/01/2019.....	Bank of America.....		3,000,000	3,000,000	0	2Z.....
88315L	AC	2	TEXTAINER MARINE CONTAINERS 2019-1A A.....		04/17/2019.....	RBC Capital Markets.....		1,499,509	1,500,000	0	1FE.....
95002J	AA	4	Wells Fargo Mortgage Backed Se 2019-2 A1.....		05/13/2019.....	Wells Fargo Securities.....		2,035,625	2,000,000	6,222	1FE.....
Q9194*	AL	3	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC.....		05/15/2019.....	SCOTIABANK.....		2,000,000	2,000,000	0	2FE.....
00928Q	AS	0	AIRCATTLE LTD 4.250% 06/15/26.....	D.....	06/10/2019.....	J P Morgan & Co.....		1,990,300	2,000,000	0	2FE.....
04942C	AG	1	ATLAS SENIOR LOAN FUND LTD 2019-14A B2.....	D.....	05/16/2019.....	Barclays.....		1,500,000	1,500,000	0	1FE.....
55819M	AL	0	MADISON PARK FUNDING LTD 2019-35A A2B.....	D.....	04/25/2019.....	Bank of America.....		2,000,000	2,000,000	0	1FE.....
64132J	AE	5	NEUBERGER BERMAN CLO LTD 2019-31A A2B.....	D.....	04/18/2019.....	Barclays.....		2,000,000	2,000,000	0	1FE.....
71654Q	CB	6	PETROLEOS MEXICANOS 6.875% 08/04/26.....	D.....	04/09/2019.....	Bank of America.....		2,096,000	2,000,000	25,590	2FE.....
G2616#	AS	0	DCC TREASURY 2014 LTD SENIOR UNSECURED N.....	D.....	04/04/2019.....	HSBC Securities.....		1,000,000	1,000,000	0	2Z.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								72,363,126	72,540,250	247,621	XXX.....
8399997. Total - Bonds - Part 3.....								75,603,355	75,790,250	248,797	XXX.....
8399999. Total - Bonds.....								75,603,355	75,790,250	248,797	XXX.....
Common Stocks - Industrial and Miscellaneous											

QE04

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
000000 00 0	FEDERAL HOME LOAN BANK - CINTI.....		04/10/2019.....	Direct.....	17,130.000	1,713,000	XXX	0	L.....
90999999	Total - Common Stocks - Industrial and Miscellaneous.....					1,713,000	XXX	0	XXX.....
97999997	Total - Common Stocks - Part 3.....					1,713,000	XXX	0	XXX.....
97999999	Total - Common Stocks.....					1,713,000	XXX	0	XXX.....
98999999	Total - Preferred and Common Stocks.....					1,713,000	XXX	0	XXX.....
99999999	Total - Bonds, Preferred and Common Stocks.....					77,316,355	XXX	248,797	XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		
						F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)																										
CUSIP Identification			Description																																																
Bonds - U.S. Government																																																			
3136AA	3R	4	FANNIE MAE 2012-149 LV 3.000% 03/25/36.....	..	06/01/2019.	Paydown.....		45,336	45,336	46,696	45,804	0	(468)	0	(468)	0	45,336	0	0	0	567	03/25/2036.	1.....																												
36194S	PD	4	GN AU4920 GN AU4920 3.020% 09/15/41.....	..	06/15/2019.	Paydown.....		27,991	27,991	28,507	28,412	0	(422)	0	(422)	0	27,991	0	0	0	352	09/15/2041.	1.....																												
36197J	ZL	2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147.....	..	06/01/2019.	Paydown.....		43,676	43,676	45,232	44,952	0	(1,276)	0	(1,276)	0	43,676	0	0	0	717	03/15/2037.	1.....																												
36202B	U9	4	GNMA II SF POOL# 001508 10.000% 11/20/2.....	..	06/01/2019.	Paydown.....		22	22	22	22	0	0	0	0	0	22	0	0	0	1	11/20/2020.	1.....																												
36202B	UP	8	GNMA II SF POOL# 001490 10.000% 10/20/2.....	..	06/01/2019.	Paydown.....		25	25	25	25	0	0	0	0	0	25	0	0	0	1	10/20/2020.	1.....																												
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT L.....	..	06/15/2019.	Redemption 100.0000.....		75,187	75,187	75,187	75,187	0	0	0	0	0	75,187	0	0	0	1,483	06/15/2030.	1.....																												
38373M	2F	6	GNMA 2008-80 IO 1.522% 04/16/50.....	..	06/01/2019.	Paydown.....		0	0	702	671	0	(671)	0	(671)	0	0	0	0	0	64	04/16/2050.	1.....																												
38373V	PY	0	GNMA 2002-64 ZH 6.000% 09/16/32.....	..	06/01/2019.	Paydown.....		52,452	52,452	52,014	52,227	0	225	0	225	0	52,452	0	0	0	1,319	09/16/2032.	1.....																												
38376G	2H	2	GNMA 2011-92 C 3.865% 04/16/52.....	..	06/01/2019.	Paydown.....		14,735	14,735	14,454	14,571	0	164	0	164	0	14,735	0	0	0	237	04/16/2052.	1.....																												
38376G	U2	4	GNMA 2011-77 D 5.212% 10/16/45.....	..	06/01/2019.	Paydown.....		98,123	98,123	97,000	97,837	0	286	0	286	0	98,123	0	0	0	2,490	10/16/2045.	1.....																												
38377D	KR	6	GNMA 2010-101 GB 4.000% 04/20/39.....	..	06/01/2019.	Paydown.....		180,027	180,027	186,103	181,287	0	(1,260)	0	(1,260)	0	180,027	0	0	0	3,040	04/20/2039.	1.....																												
38377G	S7	5	GNMA 2010-89 PD 4.000% 07/20/40.....	..	06/01/2019.	Paydown.....		208,167	208,167	219,877	212,303	0	(4,136)	0	(4,136)	0	208,166	0	0	0	3,453	07/20/2040.	1.....																												
38377G	T9	0	GNMA 2010-89 BE 4.000% 05/20/39.....	..	06/01/2019.	Paydown.....		151,176	151,176	156,751	152,483	0	(1,307)	0	(1,307)	0	151,176	0	0	0	2,577	05/20/2039.	1.....																												
38377T	GE	5	GNMA 2011-2 HG 4.000% 01/20/41.....	..	06/01/2019.	Paydown.....		149,367	149,367	166,824	156,707	0	(7,340)	0	(7,340)	0	149,367	0	0	0	2,513	01/20/2041.	1.....																												
38377T	SC	6	GNMA 2011-30 BL 4.000% 06/20/40.....	..	06/01/2019.	Paydown.....		223,756	223,756	238,860	228,750	0	(4,994)	0	(4,994)	0	223,756	0	0	0	3,748	06/20/2040.	1.....																												
38378X	VL	2	GNMA 2014-155 VA 3.000% 03/16/37.....	..	06/01/2019.	Paydown.....		50,097	50,097	51,255	50,890	0	(793)	0	(793)	0	50,097	0	0	0	626	03/16/2037.	1.....																												
0599999. Total - Bonds - U.S. Government.....									1,320,137	1,320,137	1,379,509	1,342,128	0	(21,992)	0	(21,992)	0	1,320,130	0	0	0	23,188	XXX	XXX																											
Bonds - U.S. States, Territories and Possessions																																																			
130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A 2.900.....	..	06/01/2019.	Redemption 100.0000.....		14,671	14,671	14,671	14,671	0	0	0	0	0	14,671	0	0	0	165	02/01/2042.	1FE.....																												
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1 2.750%.....	..	06/01/2019.	Redemption 100.0000.....		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	218	12/01/2041.	1FE.....																												
25477P	NF	8	DIST OF COLUMBIA HSG FIN AGY 2014-A A.....	..	06/01/2019.	Redemption 100.0000.....		8,817	8,817	8,817	8,817	0	0	0	0	0	8,817	0	0	0	114	06/15/2045.	1FE.....																												
45201Y	YJ	0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.....	..	06/01/2019.	Redemption 100.0000.....		104,737	104,737	104,737	104,737	0	0	0	0	0	104,737	0	0	0	1,109	12/01/2042.	1FE.....																												
491189	FA	9	KENTUCKY ASSET/LIABILITY COMMI 4.104%.....	..	04/01/2019.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	41,040	04/01/2019.	1FE.....																												
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES.....	..	06/01/2019.	Redemption 100.0000.....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	463	11/01/2041.	1FE.....																												
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....	..	06/01/2019.	Redemption 100.0000.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	964	07/01/2031.	1FE.....																												
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A 2.650%.....	..	06/01/2019.	Redemption 100.0000.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	276	11/01/2040.	1FE.....																												
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B 2.650%.....	..	05/01/2019.	Redemption 100.0000.....		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	188	11/01/2041.	1FE.....																												
64469D	WP	2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30.....	..	06/01/2019.	Redemption 100.0000.....		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,960	07/01/2030.	1FE.....																												
708796	P2	7	PENNSYLVANIA HSG FIN AGY 3.950% 10/01/.....	..	04/01/2019.	Redemption 100.0000.....		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	9,480	10/01/2033.	1FE.....																												
76221R	RB	1	RHODE ISLAND HSG & MTG FIN COR SERIES 63.....	..	06/28/2019.	Redemption 100.0000.....		145,000	145,000	153,668	147,932	0	(364)	0	(364)	0	147,568	0	(2,568)	(2,568)	3,528	10/01/2040.	1FE.....																												
762315	QK	8	RHODE ISLAND ST STUDENT LOAN 3.800% 12.....	..	06/01/2019.	Redemption 100.0000.....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	735	12/01/2031.	1FE.....																												
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2.....	..	06/01/2019.	Redemption 100.0000.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	307	01/01/2041.	1FE.....																												
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7.....	..	06/01/2019.	Redemption 100.0000.....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	686	09/01/2041.	1FE.....																												
92428C	JD	7	VERMONT STUDENT ASSISTANCE COR 3.625%.....	..	06/15/2019.	Redemption 100.0000.....		130,000	130,000	128,435	129,022	0	61	0	61	0	129,084	0	916	916	2,356	06/15/2025.	1FE.....																												
92812U	Q4	3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5.....	..	06/01/2019.	Paydown.....		80,016	80,016	80,016	80,016	0	0	0	0	0	80,016	0	0	0	1,196	10/25/2037.	1FE.....																												
92812V	MA	1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/.....	..	06/25/2019.	Redemption 100.0000.....		50,989	50,989	50,989	50,989	0	0	0	0	0	50,989	0	0	0	645	11/25/2039.	1FE.....																												
92818M	D3	1	VIRGINIA RES AUTH INF REV BND SERIES 20.....	..	06/12/2019.	Tax Free Exchange.....		247,345	250,000	246,759	247,024	0	321	0	321	0	247,345	0	0	0	5,163	11/01/2022.	1FE.....																												
93978X	EM	8	WASHINGTON ST HSG FIN COMMN 2011 SERIES.....	..	04/01/2019.	Redemption 100.0000.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	690	10/01/2033.	1FE.....																												
940858	L4	3	WASHOE COUNTY NEVADA SCH DIST 5.220% 0.....	..	06/01/2019.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,100	06/01/2019.	1FE.....																												
1799999. Total - Bonds - U.S. States, Territories & Possessions.....									4,571,575	4,574,230	4,578,092	4,573,208	0	18	0	18	0	4,573,227	0	(1,652)	(1,652)	97,383	XXX	XXX																											

QE05

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)

Bonds - U.S. Political Subdivisions of States																						
736688	FN	7			PORTLAND COMMUNITY COLLEGE DIS	4.810%																
				06/01/2019	Redemption	100.0000			135,000	135,000	146,408	141,446	0	(494)	0	140,952	0	(5,952)	(5,952)	3,247	06/01/2027	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States								135,000	135,000	146,408	141,446	0	(494)	0	140,952	0	(5,952)	(5,952)	3,247	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment																						
076523	AA	7		05/01/2019	Redemption	100.0000			65,000	65,000	65,000	65,000	0	0	0	65,000	0	0	0	2,538	05/01/2026	2
31358P	HV	2		06/01/2019	Paydown			1,147	1,147	1,150	1,142	5	0	5	0	1,147	0	0	0	35	07/25/2022	1
31358Q	EU	5		06/01/2019	Paydown			5,348	5,348	5,182	5,308	39	0	39	0	5,348	0	0	0	155	09/25/2022	1
3136A1	NZ	4		06/01/2019	Paydown			73,236	73,236	75,319	73,766	(530)	0	(530)	0	73,236	0	0	0	1,247	09/25/2040	1
3136A6	P9	9		06/01/2019	Paydown			29,649	29,649	32,021	30,480	(831)	0	(831)	0	29,649	0	0	0	494	03/25/2029	1
3136A8	DP	2		06/01/2019	Paydown			56,893	56,893	61,623	58,525	(43)	0	(43)	0	58,482	0	(1,589)	(1,589)	830	02/25/2038	1
3136AE	TT	4		06/01/2019	Paydown			117,576	117,576	121,655	119,601	(2,025)	0	(2,025)	0	117,576	0	0	0	1,523	06/25/2043	1
3136AG	HV	7		06/01/2019	Paydown			26,666	26,666	26,498	26,563	103	0	103	0	26,666	0	0	0	389	07/25/2033	1
3137AR	WS	1		06/01/2019	Paydown			44,606	44,606	48,258	45,673	(1,067)	0	(1,067)	0	44,606	0	0	0	651	03/15/2035	1
3137B3	4W	5		06/01/2019	Paydown			32,186	32,186	32,050	32,112	74	0	74	0	32,186	0	0	0	470	04/15/2033	1
3138L4	EQ	2		06/03/2019	Paydown			8,018	8,018	7,509	7,771	23	0	23	0	7,794	0	224	224	106	09/01/2025	1
3138L4	J3	8		06/25/2019	Paydown			7,541	7,541	7,429	7,480	3	0	3	0	7,483	0	58	58	121	08/01/2025	1
31392D	2B	7		06/01/2019	Paydown			46,113	46,113	44,327	45,459	654	0	654	0	46,113	0	0	0	1,170	09/25/2032	1
31392R	WT	4		06/01/2019	Paydown			25,410	25,410	22,926	24,549	860	0	860	0	25,410	0	0	0	615	08/15/2032	1
31393A	5P	8		06/01/2019	Paydown			45,947	45,947	45,122	45,562	385	0	385	0	45,947	0	0	0	1,198	05/25/2033	1
31393N	4A	4		06/01/2019	Paydown			63,580	63,580	63,083	63,354	227	0	227	0	63,580	0	0	0	1,366	03/15/2033	1
31405W	QT	5		06/01/2019	Paydown			1,314	1,314	1,322	1,311	3	0	3	0	1,314	0	0	0	27	01/01/2020	1
33803W	AA	7		06/05/2019	Redemption	100.0000		79,248	79,248	80,908	80,235	(28)	0	(28)	0	80,207	0	(959)	(959)	1,211	08/05/2030	1FE
36230T	B2	7		06/01/2019	Paydown			43,507	43,507	48,401	47,640	(4,133)	0	(4,133)	0	43,507	0	0	0	825	05/15/2038	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments								772,985	772,985	789,783	781,531	0	(6,281)	0	775,251	0	(2,266)	(2,266)	14,971	XXX	XXX

Bonds - Industrial and Miscellaneous																						
00182@	AA	6		06/30/2019	Redemption	100.0000		19,401	19,401	19,401	19,401	0	0	0	0	19,401	0	0	0	283	10/31/2038	1
00184*	AA	6		06/30/2019	Redemption	100.0000		19,562	19,562	19,562	19,562	0	0	0	0	19,562	0	0	0	261	03/31/2039	1
00214M	AA	1		06/15/2019	Paydown			164,974	164,974	159,877	161,576	3,398	0	3,398	0	164,974	0	0	0	2,028	06/15/2044	1FE
00228#	AA	0		06/15/2019	Redemption	100.0000		84,846	84,846	89,089	85,825	(122)	0	(122)	0	85,703	0	(857)	(857)	2,636	08/15/2021	1
008414	AA	2		06/01/2019	Paydown			15,735	15,735	15,052	15,275	4	0	4	0	15,280	0	456	456	229	07/25/2043	1FM
023770	AA	8		05/01/2019	Redemption	100.0000		75,906	75,906	76,191	76,142	(11)	0	(11)	0	76,131	0	(225)	(225)	1,281	05/01/2027	1FE
023770	AB	6		05/01/2019	Redemption	100.0000		41,456	41,456	41,456	41,456	0	0	0	0	41,456	0	0	0	767	05/01/2023	2FE
02377A	AA	6		04/01/2019	Redemption	100.0000		90,391	90,391	90,391	90,391	0	0	0	0	90,391	0	0	0	1,672	10/01/2026	1FE
02660T	BU	6		06/01/2019	Paydown			24,206	24,206	20,062	20,062	4,144	0	4,144	0	24,206	0	0	0	515	10/25/2034	1FM
02665U	AA	3		06/01/2019	Paydown			15,545	15,545	15,544	15,533	12	0	12	0	15,545	0	0	0	241	10/17/2036	1FE
02666A	AA	6		06/01/2019	Paydown			13,462	13,462	13,461	13,457	5	0	5	0	13,462	0	0	0	194	04/17/2045	1FE
03072S	P9	0		06/01/2019	Paydown			167,469	167,469	160,706	166,064	273	0	273	0	166,338	0	1,131	1,131	2,986	11/25/2035	1FM
034620	AB	0		06/01/2019	Paydown			33,223	33,223	33,222	33,166	57	0	57	0	33,223	0	0	0	410	01/25/2047	1FE
03522A	AD	2		05/15/2019	Tax Free Exchange			7,100,101	7,000,000	7,107,132	7,105,372	(5,271)	0	(5,271)	0	7,100,101	0	0	0	127,750	02/01/2026	2FE
04364T	AD	0		06/10/2019	Paydown			2,049,579	2,049,579	2,049,445	2,049,504	75	0	75	0	2,049,579	0	0	0	24,288	07/10/2020	1FE
04542B	MS	8		06/01/2019	Paydown			30,708	30,708	30,305	30,539	9	0	9	0	30,548	0	160	160	615	06/25/2035	1FM

QE05.1

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.2

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
05377R	BP	8	AESOP FUNDING II LLC 2014-1A B 2.960%.....	..	06/20/2019.	Paydown.....		2,500,000	2,500,000	2,489,844	2,499,197	0	803	0	803	0	2,500,000	0	0	0	30,833	07/20/2020.	2FE.....
05590#	AA	9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5.....	..	06/15/2019.	Redemption 100.0000.....		20,695	20,695	20,695	20,695	0	0	0	0	0	20,695	0	0	0	305	11/15/2032.	1.....
05606U	AA	8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.....	..	06/02/2019.	Paydown.....		16,279	16,279	16,279	16,279	0	0	0	0	0	16,279	0	0	0	180	12/02/2027.	1FE.....
05607B	AA	9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.....	..	06/02/2019.	Paydown.....		53,940	53,940	53,938	53,938	0	0	0	0	0	53,938	0	1	1	665	10/04/2032.	1FE.....
07332B	AA	7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1.....	..	06/28/2019.	Paydown.....		102,638	102,638	103,334	103,076	0	(32)	0	(32)	0	103,044	0	(406)	(406)	1,306	03/28/2057.	1FM.....
073914	VK	6	BEAR STEARNS MTGE SEC INC 1997-4 A4 3.....	..	04/01/2019.	Paydown.....		11	11	11	11	0	0	0	0	0	11	0	0	0	0	10/25/2025.	1FM.....
09228Y	AB	8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.....	..	06/15/2019.	Paydown.....		23,438	23,438	23,437	23,437	0	0	0	0	0	23,438	0	0	0	411	12/16/2041.	1FE.....
09228Y	AC	6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.....	..	06/15/2019.	Paydown.....		11,719	11,719	11,718	11,718	0	0	0	0	0	11,719	0	0	0	278	12/16/2041.	2FE.....
099738	AA	4	BORGER ENERGY ASSOCIATED LP 7.260% 12/.....	..	06/30/2019.	Redemption 100.0000.....		85,996	85,996	85,996	63,996	0	22,000	0	22,000	0	85,996	0	0	0	3,241	06/30/2022.	4FE.....
10623*	AD	4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06.....	..	06/30/2019.	Redemption 100.0000.....		45,833	45,833	45,833	45,833	0	0	0	0	0	45,833	0	0	0	1,499	06/30/2024.	1.....
12479R	AA	9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8.....	..	06/15/2019.	Paydown.....		5,000	5,000	4,999	4,999	0	0	0	0	0	4,999	0	1	1	80	04/15/2047.	1FE.....
12502Y	AP	8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C.....	..	06/10/2019.	Paydown.....		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	1,414	07/11/2022.	1FE.....
125634	AN	5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/.....	..	05/18/2019.	Paydown.....		23,995	23,995	23,986	23,989	0	0	0	0	0	23,990	0	6	6	329	06/18/2029.	1FE.....
12646W	AH	7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....	..	06/01/2019.	Paydown.....		12,954	12,954	13,170	13,080	0	(125)	0	(125)	0	12,954	0	0	0	173	04/25/2043.	1FM.....
12667F	RS	6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2.....	..	06/01/2019.	Paydown.....		67,597	74,637	61,960	68,734	0	31	0	31	0	68,765	0	(1,168)	(1,168)	1,796	02/25/2035.	1FM.....
12667F	VF	9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C.....	..	06/01/2019.	Paydown.....		93,551	93,551	83,787	91,002	0	2,549	0	2,549	0	93,551	0	0	0	2,450	10/25/2034.	1FM.....
12667F	Y3	3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A.....	..	06/01/2019.	Paydown.....		31,562	33,504	30,249	30,249	0	0	0	0	0	30,249	0	1,314	1,314	760	03/25/2035.	1FM.....
12667F	YF	6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1.....	..	06/01/2019.	Paydown.....		143,490	143,490	141,949	142,877	0	613	0	613	0	143,490	0	0	0	3,398	01/25/2035.	1FM.....
12668A	MN	2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....	..	06/01/2019.	Paydown.....		51,734	50,306	41,206	41,206	0	193	0	193	0	41,399	0	10,335	10,335	1,255	11/25/2035.	1FM.....
126694	CV	8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5.....	..	06/01/2019.	Paydown.....		5,895	6,040	5,265	5,586	0	7	0	7	0	5,593	0	302	302	139	10/25/2035.	3FM.....
12669G	C8	2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50.....	..	06/01/2019.	Paydown.....		8,497	7,087	6,461	6,652	0	4	0	4	0	6,656	0	1,841	1,841	220	06/25/2035.	3FM.....
16164A	AC	9	Chase Mortgage Finance Corpora 2016-2 M2.....	..	06/01/2019.	Paydown.....		65,659	65,659	67,354	66,970	0	(1,310)	0	(1,310)	0	65,659	0	0	0	1,075	02/25/2044.	1FE.....
172973	2R	9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....	..	06/01/2019.	Paydown.....		65,136	65,136	62,188	62,188	0	0	0	0	0	62,188	0	2,948	2,948	1,478	09/25/2035.	1FM.....
172973	5F	2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....	..	06/01/2019.	Paydown.....		1,871	1,871	1,835	1,861	0	1	0	1	0	1,861	0	10	10	39	02/25/2021.	1FM.....
17312D	AC	2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....	..	06/01/2019.	Paydown.....		14,792	14,792	14,718	14,727	0	0	0	0	0	14,727	0	65	65	371	09/25/2037.	1FM.....
17321L	AA	7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A.....	..	06/01/2019.	Paydown.....		42,159	42,159	41,299	41,608	0	550	0	550	0	42,159	0	0	0	624	10/25/2043.	1FM.....
17322N	AA	2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1.....	..	06/01/2019.	Paydown.....		64,027	64,027	64,287	64,187	0	(160)	0	(160)	0	64,027	0	0	0	1,016	06/25/2044.	1FM.....
17323T	AC	4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A.....	..	06/01/2019.	Paydown.....		87,870	87,870	89,843	88,394	0	(37)	0	(37)	0	88,357	0	(486)	(486)	1,399	01/25/2053.	1FM.....
19260M	AA	4	COINSTAR FUNDING, LLC 2017-1A A2 5.216.....	..	04/25/2019.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	130	04/25/2047.	2FE.....
20267U	AA	7	COMMONBOND STUDENT LOAN TRUST 2016-B A1.....	..	06/25/2019.	Paydown.....		41,259	41,259	41,248	41,251	0	8	0	8	0	41,259	0	0	0	460	10/25/2040.	1FE.....
209115	A*	5	CONSOLIDATED EDISON INC 8.710% 06/30/2.....	..	06/30/2019.	Various.....		14,638	14,638	14,638	14,638	0	0	0	0	0	14,638	0	0	0	638	06/30/2022.	1.....
210795	QB	9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0.....	..	04/29/2019.	Redemption 100.0000.....		90,852	90,852	92,215	91,738	0	(53)	0	(53)	0	91,685	0	(833)	(833)	1,817	10/29/2024.	1FE.....
22541Q	VG	4	CS FIRST BOSTON MORTGAGE 2003-23 1A4.....	..	06/01/2019.	Paydown.....		54,106	54,106	53,392	53,778	0	1	0	1	0	53,779	0	327	327	1,231	10/25/2033.	1FM.....
225458	AY	4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A.....	..	06/01/2019.	Paydown.....		21,332	21,332	20,967	20,967	0	0	0	0	0	20,967	0	365	365	421	02/25/2035.	1FM.....
2254W0	KD	6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5.....	..	06/01/2019.	Paydown.....		5,926	5,926	6,060	5,915	0	(4)	0	(4)	0	5,912	0	15	15	126	10/25/2019.	1FM.....
22970*	AA	8	BGS BNSF CTL - Series 2015-1 PT 4.070%.....	..	06/15/2019.	Redemption 100.0000.....		31,246	31,246	31,246	31,246	0	0	0	0	0	31,246	0	0	0	533	05/15/2034.	1FE.....
23340L	AB	0	DRB PRIME STUDENT LOAN TRUST 2015-B A2.....	..	06/25/2019.	Paydown.....		117,311	117,311	117,237	117,259	0	51	0	51	0	117,311	0	0	0	0	07/25/2031.	1FE.....
252724	AB	5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.....	..	06/20/2019.	Paydown.....		168,727	168,727	168,716	168,716	0	11	0	11	0	168,727	0	0	0	2,958	01/21/2031.	1FE.....
25272X	AA	3	DIAMOND RESORTS OWNER TRUST 2017-1A A.....	..	06/20/2019.	Paydown.....		185,740	185,740	185,693	185,701	0	39	0	39	0	185,740	0	0	0	2,443	10/22/2029.	1FE.....
25272X	AB	1	DIAMOND RESORTS OWNER TRUST 2017-1A B.....	..	06/20/2019.	Paydown.....		61,913	61,913	61,903	61,905	0	9	0	9	0	61,913	0	0	0	1,024	10/22/2029.	2FE.....
25470D	BB	4	DISCOVERY COMMUNICATIONS 144A 3.900% 1.....	..	04/03/2019.	Tax Free Exchange.....		2,456,234	2,500,000	2,449,386	2,454,488	0	1,746	0	1,746	0	2,456,234	0	0	0	0	11/15/2024.	2FE.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
25755T	AE	0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II.....	..	04/25/2019.	Paydown.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	280	10/25/2045.	2FE.....
25755T	AH	3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23.....	..	04/25/2019.	Paydown.....		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	116	07/25/2047.	2FE.....
26208C	AL	2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C.....	..	06/15/2019.	Paydown.....		336,782	336,782	336,743	336,770	0	12	0	12	0	336,782	0	0	0	4,151	01/18/2022.	1FE.....
26224H	AH	0	DRUG ROYALTY III LP 1 2018-1A A2 4.270.....	..	04/15/2019.	Paydown.....		174,705	174,705	174,677	174,675	0	30	0	30	0	174,705	0	0	0	2,652	10/15/2031.	2FE.....
268602	AA	7	ELM TRUST 2016-1A A2 4.163% 06/20/25.....	..	06/20/2019.	Paydown.....		393,805	393,805	393,796	393,791	0	14	0	14	0	393,805	0	0	0	6,840	06/20/2025.	1FE.....
26986*	AA	1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.....	..	06/30/2019.	Redemption 100.0000.....		12,284	12,284	12,284	12,284	0	0	0	0	0	12,284	0	0	0	395	12/31/2042.	2PL.....
27034J	AB	7	EARNEST STUDENT LOAN PROGRAM 2016-B A2.....	..	06/25/2019.	Paydown.....		237,921	237,921	237,874	237,885	0	35	0	35	0	237,921	0	0	0	2,923	05/25/2034.	1FE.....
28416D	AB	6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.....	..	06/25/2019.	Paydown.....		84,571	84,571	84,546	84,550	0	20	0	20	0	84,571	0	0	0	1,062	03/25/2030.	1FE.....
29977J	AB	2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5.....	..	06/01/2019.	Paydown.....		29,760	29,760	29,937	29,846	0	(.86)	0	(.86)	0	29,760	0	0	0	287	03/25/2043.	1FM.....
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00.....	..	06/01/2019.	Paydown.....		50,152	50,152	49,619	49,739	0	412	0	412	0	50,152	0	0	0	627	06/25/2043.	1FM.....
30291D	AD	2	FRS LLC 2013-1A A2 3.080% 04/15/43.....	..	04/15/2019.	Paydown.....		952,206	952,206	952,198	952,207	0	(.1)	0	(.1)	0	952,206	0	0	0	9,776	04/15/2043.	1FE.....
30291D	AC	0	FRS LLC 2013-1A B 3.960% 04/15/43.....	..	04/15/2019.	Paydown.....		1,993,593	1,993,593	1,983,625	1,987,954	0	5,639	0	5,639	0	1,993,593	0	0	0	26,315	04/15/2043.	2FE.....
3140FX	ED	0	FNMA BF0131 3.500% 08/01/56.....	..	06/01/2019.	Paydown.....		80,046	80,046	82,273	82,242	0	(2,195)	0	(2,195)	0	80,046	0	0	0	1,187	08/01/2056.	1.....
31953*	AL	6	BNSF RAILWAY COMPANY SERIES A 5.960% 1.....	..	05/15/2019.	Redemption 100.0000.....		42,101	42,101	42,101	42,101	0	0	0	0	0	42,101	0	0	0	1,255	10/15/2027.	1.....
31953*	AM	4	BNSF RAILWAY COMPANY SERIES B 5.960% 1.....	..	05/15/2019.	Redemption 100.0000.....		4,207	4,207	4,207	4,207	0	0	0	0	0	4,207	0	0	0	125	10/15/2027.	1.....
31953*	AN	2	BNSF RAILWAY COMPANY SERIES C 5.960% 1.....	..	05/15/2019.	Redemption 100.0000.....		26,427	26,427	26,427	26,427	0	0	0	0	0	26,427	0	0	0	789	10/15/2027.	1.....
31953*	AP	7	BNSF RAILWAY COMPANY SERIES D 5.960% 1.....	..	05/15/2019.	Redemption 100.0000.....		10,728	10,728	10,728	10,728	0	0	0	0	0	10,728	0	0	0	320	10/15/2027.	1.....
31953*	AQ	5	BNSF RAILWAY COMPANY SERIES E 5.960% 1.....	..	05/15/2019.	Redemption 100.0000.....		14,276	14,276	14,276	14,276	0	0	0	0	0	14,276	0	0	0	425	10/15/2027.	1.....
33767C	AD	9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50.....	..	06/01/2019.	Paydown.....		13,932	13,932	14,202	14,111	0	(.4)	0	(.4)	0	14,107	0	(174)	(174)	224	03/25/2045.	1FM.....
33849N	AG	0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00.....	..	06/01/2019.	Paydown.....		364,553	364,553	366,432	366,299	0	(1,746)	0	(1,746)	0	364,553	0	0	0	6,269	09/25/2048.	1FM.....
345370	CR	9	FORD MOTOR CO 4.346% 12/08/26.....	..	04/22/2019.	Citi Global Markets Inc.....		1,904,300	2,000,000	1,994,380	1,994,955	0	167	0	167	0	1,995,122	0	(90,822)	(90,822)	32,836	12/08/2026.	2FE.....
35040U	AA	9	Foundation Finance Trust 2017-1A A 3.3.....	..	06/15/2019.	Paydown.....		58,008	58,008	58,000	58,001	0	7	0	7	0	58,008	0	0	0	797	07/15/2033.	1FE.....
35104V	AB	8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2.....	..	06/15/2019.	Paydown.....		567,244	567,244	565,853	566,999	0	245	0	245	0	567,244	0	0	0	6,809	10/15/2021.	1FE.....
36157R	D9	3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.....	..	06/01/2019.	Paydown.....		10,573	10,376	8,832	8,654	812	23	0	835	0	9,489	0	1,084	1,084	328	04/25/2029.	5FM.....
36192P	AJ	5	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 A.....	..	04/01/2019.	Paydown.....		11,670	11,670	11,367	11,521	0	149	0	149	0	11,670	0	0	0	108	11/10/2045.	1FM.....
40432B	AA	7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5.....	..	06/01/2019.	Paydown.....		5,818	5,818	5,294	5,718	0	4	0	4	0	5,722	0	96	96	133	09/25/2037.	3FM.....
411707	AB	8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI.....	..	06/20/2019.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	106	06/21/2048.	2FE.....
411707	AD	4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII.....	..	06/20/2019.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	186	06/21/2048.	2FE.....
42771T	AA	3	HERO FUNDING TRUST 2015-3A A 4.280% 09.....	..	06/20/2019.	Paydown.....		76,785	76,785	76,780	76,780	0	0	0	0	0	76,780	0	5	5	1,705	09/20/2041.	1FE.....
45254T	PM	0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....	..	06/01/2019.	Paydown.....		3,069	3,069	3,017	3,035	0	3	0	3	0	3,038	0	32	32	50	08/25/2034.	1FM.....
45660N	QF	5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....	..	06/01/2019.	Paydown.....		159,162	159,162	157,023	157,933	0	11	0	11	0	157,944	0	1,218	1,218	3,990	06/25/2033.	1FM.....
46616M	AA	8	HENDERSON RECEIVABLES LLC 2010-3A A 3.....	..	06/15/2019.	Paydown.....		21,853	21,853	21,716	21,781	0	72	0	72	0	21,853	0	0	0	353	12/15/2048.	1FE.....
46639G	AL	0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%.....	..	06/01/2019.	Paydown.....		14,571	14,571	14,904	14,706	0	(.3)	0	(.3)	0	14,702	0	(131)	(131)	155	03/01/2043.	1FM.....
46640B	AC	8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5.....	..	06/01/2019.	Paydown.....		39,744	39,744	40,247	39,999	0	(.2)	0	(.2)	0	39,996	0	(252)	(252)	572	05/25/2043.	1FM.....
46641C	AA	9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.....	..	06/01/2019.	Paydown.....		52,695	52,695	54,021	53,587	0	(.11)	0	(.11)	0	53,576	0	(881)	(881)	972	01/25/2044.	1FM.....
46648C	AB	0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5.....	..	06/01/2019.	Paydown.....		53,062	53,062	53,410	53,341	0	(.279)	0	(.279)	0	53,062	0	0	0	792	01/25/2047.	1FE.....
46650P	AC	4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3.....	..	06/01/2019.	Paydown.....		81,081	81,081	81,373	81,373	0	(.52)	0	(.52)	0	81,321	0	(240)	(240)	955	06/25/2049.	1FE.....
46651N	AA	2	Jol Air 2019-1 A 3.967% 04/15/44.....	..	06/15/2019.	Paydown.....		32,002	32,002	32,002	0	0	0	0	0	0	32,002	0	0	0	67	04/15/2044.	1FE.....
49725V	AB	8	KIOWA POWER PARTNERS LLC 144A SNR SECURE.....	..	06/30/2019.	Various.....		53,990	53,990	54,305	54,033	0	(.12)	0	(.12)	0	54,021	0	(31)	(31)	1,549	03/30/2021.	2FE.....
50543L	AA	0	LABRADOR AVIATION FINANCE LTD 2016-1A A1.....	..	06/15/2019.	Paydown.....		15,625	15,625	15,322	15,374	0	251	0	251	0	15,625	0	0	0	280	01/15/2042.	1FE.....
52465#	AD	7	LEGG MASON CAPITAL CORP CTL - HUNTINGTON.....	..	06/05/2019.	Redemption 100.0000.....		74,272	74,272	74,272	74,272	0	0	0	0	0	74,272	0	0	0	2,242	12/05/2020.	1.....

QE05.3

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.4

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
524660	AW	7		05/21/2019.	RW Baird.....		805,552	800,000	797,648	799,054	0	96	0	96	0	799,151	0	6,401	6,401	21,004	08/15/2022.	2FE.....
52520M	AE	3		06/01/2019.	Paydown.....		18,481	16,800	15,472	15,472	0	0	0	0	0	15,472	0	3,008	3,008	437	11/25/2035.	2FM.....
52520M	AG	8		06/01/2019.	Paydown.....		35,052	31,864	29,046	29,046	0	0	0	0	0	29,046	0	6,005	6,005	829	09/25/2035.	1FM.....
53688T	AA	2		04/29/2019.	Redemption 100.0000.....		85,004	85,004	85,004	85,004	0	0	0	0	0	85,004	0	0	0	1,732	04/29/2022.	1FE.....
543190	AA	0		06/15/2019.	Paydown.....		125,715	125,715	122,543	123,473	0	2,242	0	2,242	0	125,715	0	0	0	1,562	01/15/2045.	1FE.....
553896	AC	5		06/20/2019.	Paydown.....		73,319	73,319	73,300	73,303	0	16	0	16	0	73,319	0	0	0	905	12/20/2034.	2FE.....
57165A	AA	6		06/20/2019.	Paydown.....		28,398	28,398	28,394	28,397	0	1	0	1	0	28,398	0	0	0	295	05/20/2030.	1FE.....
57165A	AB	4		06/20/2019.	Paydown.....		28,398	28,398	28,396	28,397	0	0	0	0	0	28,398	0	0	0	411	05/20/2030.	2FE.....
577778	BM	4		06/01/2019.	Maturity.....		5,000,000	5,000,000	6,187,900	5,049,468	0	(49,468)	0	(49,468)	0	5,000,000	0	0	0	212,500	06/01/2019.	2FE.....
59549W	AA	1		06/15/2019.	Paydown.....		25,368	25,368	24,036	24,948	0	420	0	420	0	25,368	0	0	0	524	07/15/2038.	2FE.....
59560U	AA	9		06/01/2019.	Paydown.....		29,019	29,019	29,694	29,368	0	(350)	0	(350)	0	29,019	0	0	0	735	08/15/2037.	1FE.....
59560W	AC	1		06/01/2019.	Paydown.....		55,846	55,846	55,769	55,753	0	93	0	93	0	55,846	0	0	0	1,245	12/15/2045.	1FM.....
60040#	AA	0		06/30/2019.	Redemption 100.0000.....		32,636	32,636	32,636	32,636	0	0	0	0	0	32,636	0	0	0	870	06/30/2027.	1PL.....
63730*	AB	1		05/15/2019.	Redemption 100.0000.....		73,973	73,973	73,973	73,973	0	0	0	0	0	73,973	0	0	0	1,332	11/15/2033.	1FE.....
64829X	AA	0		06/01/2019.	Paydown.....		174,914	174,914	177,646	177,551	0	(2,637)	0	(2,637)	0	174,914	0	0	0	3,661	12/25/2057.	1FE.....
65341K	AK	2		04/15/2019.	Paydown.....		7,000,000	7,000,000	6,998,369	7,000,000	0	0	0	0	0	7,000,000	0	0	0	63,933	04/15/2021.	1FE.....
662352	A*	4		05/01/2019.	Redemption 100.0000.....		37,720	37,720	37,720	37,720	0	0	0	0	0	37,720	0	0	0	792	05/01/2030.	1.....
67400A	AC	6		06/01/2019.	Paydown.....		131,393	131,393	131,660	131,470	0	(9)	0	(9)	0	131,460	0	(68)	(68)	1,962	10/25/2045.	1FM.....
68504U	AB	7		06/09/2019.	Paydown.....		27,792	27,792	27,788	0	0	4	0	4	0	27,792	0	0	0	31	04/09/2038.	1FE.....
690732	AE	2		04/18/2019.	Deutsche Bank Securities.....		1,300,000	2,000,000	1,290,000	2,005,708	0	(221)	715,487	(715,708)	0	1,290,000	0	10,000	10,000	31,111	12/15/2024.	4FE.....
708696	BM	0		04/01/2019.	Maturity.....		75,000	75,000	79,034	75,102	0	(102)	0	(102)	0	75,000	0	0	0	2,484	04/01/2019.	2FE.....
73316P	HP	8		06/01/2019.	Paydown.....		45,361	45,361	42,827	43,109	0	310	0	310	0	43,418	0	1,942	1,942	844	01/25/2036.	1FM.....
74113E	AE	8		06/15/2019.	Paydown.....		1,183,210	1,183,210	1,184,689	1,183,235	0	(25)	0	(25)	0	1,183,210	0	0	0	11,545	04/15/2021.	1FE.....
74160M	BP	6		06/01/2019.	Paydown.....		7,385	7,385	7,060	7,255	0	130	0	130	0	7,385	0	0	0	154	10/25/2033.	1FM.....
74927D	AL	0		06/01/2019.	Paydown.....		47,400	47,400	44,875	46,810	0	590	0	590	0	47,400	0	0	0	1,146	02/26/2036.	1FM.....
74958D	AH	1		06/01/2019.	Paydown.....		3,706	3,830	3,641	3,793	0	2	0	2	0	3,794	0	(88)	(88)	88	10/25/2021.	3FM.....
75884R	AS	2		04/01/2019.	Redemption 103.8480.....		1,038,480	1,000,000	1,001,880	1,000,493	0	(51)	0	(51)	0	1,000,442	0	38,038	38,038	22,000	04/15/2021.	2FE.....
76110X	Q7	7		06/01/2019.	Paydown.....		4,425	4,794	4,070	4,244	0	5	0	5	0	4,249	0	176	176	121	02/25/2035.	1FM.....
76112B	EN	6		06/01/2019.	Paydown.....		155,759	155,759	155,758	155,215	0	(10)	0	(10)	0	155,205	0	554	554	4,694	09/25/2034.	1FM.....
78446V	AB	5		05/15/2019.	Paydown.....		58,123	58,123	58,122	58,123	0	0	0	0	0	58,123	0	0	0	792	01/17/2045.	1FE.....
78449G	AB	5		06/15/2019.	Paydown.....		62,454	62,454	62,451	62,452	0	2	0	2	0	62,454	0	0	0	626	02/17/2032.	1FE.....
78471D	AA	5		06/25/2019.	Paydown.....		242,262	242,262	242,246	242,246	0	1	0	1	0	242,247	0	15	15	3,274	08/25/2025.	1FE.....
805564	PA	3		06/01/2019.	Paydown.....		61,727	61,727	61,727	61,727	0	0	0	0	0	61,727	0	0	0	1,182	12/25/2033.	1FM.....
81745A	AB	3		06/01/2019.	Paydown.....		53,427	53,427	54,356	54,254	0	(827)	0	(827)	0	53,427	0	0	0	669	05/25/2043.	1FM.....
81747M	AA	7		06/01/2019.	Paydown.....		225,951	225,951	230,238	0	0	(4,288)	0	(4,288)	0	225,951	0	0	0	2,857	03/25/2049.	1FE.....
81783R	AA	1		04/25/2019.	Paydown.....		57,840	57,840	57,840	57,840	0	0	0	0	0	57,840	0	0	0	1,151	01/25/2044.	1FE.....
82280A	AA	8		06/01/2019.	Paydown.....		32,577	31,863	32,577	32,123	0	454	0	454	0	32,577	0	0	0	509	07/25/2043.	1FM.....
82280R	AA	7		06/01/2019.	Paydown.....		43,047	43,047	43,033	43,020	0	26	0	26	0	43,047	0	0	0	596	04/25/2044.	1FM.....
82280R	AU	3		06/01/2019.	Paydown.....		43,047	43,047	42,522	42,600	0	447	0	447	0	43,047	0	0	0	596	04/25/2044.	1FM.....
82652W	AA	6		06/20/2019.	Paydown.....		105,430	105,430	105,409	105,415	0	1	0	1	0	105,417	0	14	14	1,006	07/20/2033.	1FE.....
83416W	AB	9		06/30/2019.	Redemption 100.0000.....		16,192	16,192	16,192	16,192	0	0	0	0	0	16,192	0	0	0	320	06/30/2035.	2FE.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.5

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
83546D	AD	0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05.....	..	06/20/2019.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	93	05/20/2046.	2FE.....
84314#	AB	7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....	..	06/15/2019.	Redemption 100.0000.....		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040.	2.....
84314#	AC	5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....	..	06/15/2019.	Redemption 100.0000.....		38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	962	06/15/2025.	2.....
84334#	AA	5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR.....	..	04/16/2019.	Redemption 100.0000.....		8,943	8,943	8,943	8,943	0	0	0	0	0	8,943	0	0	0	179	04/16/2048.	2.....
846502	AA	0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....	..	05/01/2019.	Paydown.....		148,868	148,868	148,868	148,868	0	0	0	0	0	148,868	0	0	0	2,977	08/01/2031.	1FE.....
84858D	AA	6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/.....	..	04/01/2019.	Redemption 100.0000.....		32,922	32,922	32,922	32,922	0	0	0	0	0	32,922	0	0	0	675	04/01/2028.	1FE.....
85209B	AA	3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....	..	06/15/2019.	Paydown.....		261,412	261,412	261,375	261,380	0	32	0	32	0	261,412	0	0	0	4,728	06/15/2028.	1FE.....
86359B	3A	7	STRUCTURED ASSET SECURITIES 2005-1 5A1.....	..	06/01/2019.	Paydown.....		22,601	22,601	21,415	22,423	0	31	0	31	0	22,454	0	147	147	605	02/25/2020.	1FM.....
86359B	E3	1	STRUCTURED ASSET SECURITIES 2004-19XS A5.....	..	05/01/2019.	Paydown.....		3,279,291	3,279,291	3,270,712	3,268,887	0	62	0	62	0	3,268,949	0	10,342	10,342	27,010	09/25/2034.	1FM.....
86359D	GT	8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....	..	06/01/2019.	Paydown.....		1,002	1,003	982	996	0	0	0	0	0	996	0	6	6	22	12/25/2034.	2FM.....
86365L	AB	7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....	..	06/15/2019.	Paydown.....		33,939	33,939	35,021	34,768	0	(829)	0	(829)	0	33,939	0	0	0	1,116	08/15/2036.	1FE.....
87342R	AD	6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31.....	..	05/25/2019.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	106	11/25/2048.	2FE.....
87342R	AE	4	TACO BELL FUNDING, LLC 2018-1 A2II 4.9.....	..	05/25/2019.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	182	11/25/2048.	2FE.....
87407P	AE	0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....	..	06/20/2019.	Paydown.....		62,500	62,500	62,473	62,477	0	23	0	23	0	62,500	0	0	0	924	11/20/2038.	1FE.....
87407P	AJ	9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....	..	06/20/2019.	Paydown.....		62,500	62,500	63,594	63,041	0	(541)	0	(541)	0	62,500	0	0	0	914	02/22/2039.	1FE.....
88031Q	AA	8	TENASKA VIRGINIA PARTNERS 144A 6.119%.....	..	06/30/2019.	Redemption 100.0000.....		89,229	89,229	89,229	89,229	0	0	0	0	0	89,229	0	0	0	2,730	03/30/2024.	2FE.....
88031R	AA	6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....	..	06/30/2019.	Various.....		216,004	216,004	216,887	216,240	0	(35)	0	(35)	0	216,205	0	(201)	(201)	6,615	03/30/2023.	2FE.....
88315L	AC	2	TEXTAINER MARINE CONTAINERS 2019-1A A.....	..	06/20/2019.	Paydown.....		20,000	20,000	19,993	0	0	7	0	7	0	20,000	0	0	0	90	04/20/2044.	1FE.....
887317	AZ	8	TIME WARNER INC 3.875% 01/15/26.....	..	06/05/2019.	Tax Free Exchange.....		3,002,131	3,000,000	2,998,530	2,999,082	0	49	0	49	0	2,999,131	0	3,000	3,000	58,125	01/15/2026.	2FE.....
887317	BA	2	TIME WARNER INC 2.950% 07/15/26.....	..	06/05/2019.	Tax Free Exchange.....		991,557	1,000,000	987,020	990,052	0	505	0	505	0	990,557	0	1,000	1,000	14,750	07/15/2026.	2FE.....
891098	AA	3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A.....	..	06/01/2019.	Paydown.....		289,462	289,462	294,166	292,960	0	(3,498)	0	(3,498)	0	289,462	0	0	0	4,954	04/25/2074.	1FE.....
89172P	AA	7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.....	..	06/25/2019.	Paydown.....		77,888	77,888	78,498	78,104	0	(215)	0	(215)	0	77,888	0	0	0	938	08/25/2055.	1FM.....
89656C	AA	1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....	..	06/16/2019.	Paydown.....		9,101	9,101	9,101	9,101	0	0	0	0	0	9,101	0	0	0	197	10/16/2040.	1FE.....
90263B	HE	1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750.....	..	06/01/2019.	Paydown.....		0	85,885	80,302	80,302	0	0	0	0	0	80,302	0	(80,302)	(80,302)	2,143	04/15/2030.	1FM.....
918290	AA	5	VSE VOI Mortgage LLC 2016-A A 2.540%.....	..	06/01/2019.	Paydown.....		36,012	36,012	36,008	35,990	0	22	0	22	0	36,012	0	0	0	381	07/20/2033.	1FE.....
92257L	AB	6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF.....	..	06/01/2019.	Paydown.....		114,265	114,265	114,234	114,134	0	131	0	131	0	114,265	0	0	0	1,457	05/25/2047.	1FE.....
949456	AA	5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....	..	06/15/2019.	Paydown.....		54,510	54,510	54,503	54,507	0	3	0	3	0	54,510	0	0	0	711	03/15/2029.	1FE.....
94978#	JF	5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....	..	06/20/2019.	Redemption 100.0000.....		62,187	62,187	62,187	62,187	0	0	0	0	0	62,187	0	0	0	938	09/20/2024.	2FE.....
94978#	JH	1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....	..	06/16/2019.	Redemption 100.0000.....		62,630	62,630	62,630	62,630	0	0	0	0	0	62,630	0	0	0	945	09/16/2024.	2FE.....
94982W	AZ	7	WELLS FARGO MB TRST 2005-9 2A6 5.250%.....	..	06/25/2019.	Paydown.....		82,823	82,823	79,101	79,101	0	0	0	0	0	79,101	0	3,722	3,722	1,919	09/25/2035.	1FM.....
94982W	BB	9	WELLS FARGO MB TRST 2005-9 2A8 5.500.....	..	06/25/2019.	Paydown.....		79,463	79,463	75,465	78,704	0	37	0	37	0	78,741	0	722	722	1,929	10/25/2035.	1FM.....
94984F	AV	1	WELLS FARGO MBS 2006-11 A20 6.000% 09/.....	..	06/01/2019.	Paydown.....		3,744	9,639	8,468	8,934	0	3	0	3	0	8,937	0	(5,192)	(5,192)	209	09/25/2036.	1FM.....
95002J	AA	4	Wells Fargo Mortgage Backed Se 2019-2 A1.....	..	06/01/2019.	Paydown.....		103,952	103,952	105,803	0	0	(1,852)	0	(1,852)	0	103,952	0	0	0	347	04/25/2049.	1FE.....
96033C	AB	8	WESTGATE RESORTS 2016-1A B 4.500% 12/2.....	..	06/20/2019.	Paydown.....		128,007	128,007	127,192	127,634	0	373	0	373	0	128,007	0	0	0	2,374	12/20/2028.	2FE.....
974153	AA	6	WINGSTOP FUNDING LLC 2018-1 A2 4.970%.....	..	06/05/2019.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	139	12/05/2048.	2FE.....
97652P	AA	9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....	..	06/01/2019.	Paydown.....		51,945	51,945	53,698	52,993	0	(9)	0	(9)	0	52,984	0	(1,039)	(1,039)	852	06/27/2044.	1FM.....
G0620B	AB	4	ATLAS 2014-1 A 4.875% 12/15/39.....	..	06/15/2019.	Redemption 100.0832.....		69,003	68,946	68,946	68,946	0	0	0	0	0	68,946	0	57	57	1,304	01/15/2031.	1FE.....
349553	AM	9	FORTIS INC 3.055% 10/04/26.....	A	04/30/2019.	J P Morgan & Co.....		102,730	107,000	106,156	106,278	0	27	0	27	0	106,306	0	(3,576)	(3,576)	1,889	10/04/2026.	2FE.....
349553	AM	9	FORTIS INC 3.055% 10/04/26.....	A	04/18/2019.	Redemption 96.5430.....		826,408	856,000	849,244	850,226	0	194	0	194	0	850,420	0	(24,012)	(24,012)	14,092	10/04/2026.	2FE.....
448055	AB	9	HUSKY ENERGY INC 6.150% 06/15/19.....	..	06/15/2019.	Maturity.....		8,000,000	8,000,000	7,802,350	7,987,175	0	12,825	0	12,825	0	8,000,000	0	0	0	246,000	06/15/2019.	2FE.....
02364W	AX	3	AMERICA MOVIL SA DE CV 5.000% 10/16/19.....	D	05/15/2019.	Call 100.9710.....		1,009,710	1,000,000	992,420	999,207	0	366	0	366	0	999,573	0	427	427	38,738	10/16/2019.	1FE.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....		C	06/30/2019.	Redemption	100.0000.....	13,500	13,500	13,500	13,500	0	0	0	0	0	13,500	0	0	0	456	06/30/2035.	2FE.....
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO.....		D	06/26/2019.	Redemption	100.0000.....	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,365	06/26/2038.	2FE.....
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....		D	06/15/2019.	Paydown.....		1,353,083	1,353,083	1,361,540	1,358,511	0	(5,427)	0	(5,427)	0	1,353,083	0	0	0	35,662	12/15/2039.	2FE.....
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/.....		D	06/17/2019.	Paydown.....		150,000	150,000	150,110	150,061	0	(5)	0	(5)	0	150,056	0	(56)	(56)	1,994	07/17/2029.	1FE.....
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2.....		D	05/15/2019.	Redemption	100.0000.....	46,545	46,545	44,991	45,224	0	51	0	51	0	45,276	0	1,269	1,269	977	11/15/2027.	2FE.....
71654Q BH 4	PETROLEOS MEXICANOS 4.875% 01/18/24.....		D	04/09/2019.	Bank of America.....		1,985,000	2,000,000	1,996,093	1,997,911	0	102	0	102	0	1,998,013	0	(13,013)	(13,013)	71,229	01/18/2024.	2FE.....
71654Q CG 5	PETROLEOS MEXICANOS 6.500% 03/13/27.....		D	04/09/2019.	Bank of America.....		2,025,000	2,000,000	1,977,901	1,979,397	0	525	0	525	0	1,979,923	0	45,077	45,077	75,111	03/13/2027.	2FE.....
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI.....		C	06/15/2019.	Redemption	100.0000.....	220,313	220,313	220,313	220,313	0	0	0	0	0	220,313	0	0	0	6,855	12/15/2026.	2FE.....
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1.....		D	04/30/2019.	Redemption	100.0000.....	428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	13,007	04/30/2020.	2.....
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500.....		D	06/15/2019.	Redemption	100.0000.....	213,333	213,333	213,333	213,333	0	0	0	0	0	213,333	0	0	0	3,733	12/15/2021.	2PL.....
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SNR SUBORDINATED.....		D	06/19/2019.	Redemption	100.0000.....	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	71,394	12/19/2019.	2.....
N9146# AC 1	VAN OORD FINANCE BV SERIES G 5.530% 04.....		D	04/01/2019.	Redemption	100.0000.....	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	199,053	04/20/2023.	2.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1.....		D	06/30/2019.	Redemption	100.0000.....	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,050	11/30/2033.	2PL.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						73,166,956	73,976,193	74,172,636	73,463,158	812	(18,020)	715,487	(732,695)	0	73,227,669	0	(70,419)	(70,419)	1,687,949	XXX	XXX
8399997.	Total - Bonds - Part 4.....						79,966,653	80,778,545	81,066,428	80,301,471	812	(46,769)	715,487	(761,444)	0	80,037,229	0	(80,289)	(80,289)	1,826,738	XXX	XXX
8399999.	Total - Bonds.....						79,966,653	80,778,545	81,066,428	80,301,471	812	(46,769)	715,487	(761,444)	0	80,037,229	0	(80,289)	(80,289)	1,826,738	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						79,966,653	XXX	81,066,428	80,301,471	812	(46,769)	715,487	(761,444)	0	80,037,229	0	(80,289)	(80,289)	1,826,738	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:0.

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P 500 7/15/2019 Strike @ 2801.31 7846LS\$101.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	07/17/2018	07/15/2019	296	828,627	2801.....	50,878	0	0	43,629	..	43,629	33,824	0	0	0	0	.....	0/0.....
S&P 500 8/15/2019 Strike @ 2818.37 7846LS\$107.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	08/16/2018	08/15/2019	497	1,400,335	2818.....	94,403	0	0	74,257	..	74,257	56,092	0	0	0	0	.....	0/0.....
S&P 500 9/13/2019 Strike @ 2904.98 7846LS\$111.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	09/18/2018	09/13/2019	420	1,220,150	2905.....	74,764	0	0	41,461	..	41,461	30,430	0	0	0	0	.....	0/0.....
S&P 500 10/15/2019 Strike @ 2750.79 7846LS\$116.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	10/16/2018	10/15/2019	279	767,415	2751.....	62,132	0	0	65,133	..	65,133	46,064	0	0	0	0	.....	0/0.....
S&P 500 11/15/2019 Strike @ 2730.2 7846LS\$118.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	11/16/2018	11/15/2019	229	625,571	2730.....	46,972	0	0	59,976	..	59,976	41,113	0	0	0	0	.....	0/0.....
S&P 500 12/13/2019 Strike @ 2599.95 7846LS\$120.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	12/18/2018	12/13/2019	283	736,072	2600.....	53,791	0	0	107,179	..	107,179	66,611	0	0	0	0	.....	0/0.....
S&P 500 1/15/2020 Strike @ 2610.3 7846LS\$123.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	01/16/2019	01/15/2020	1,197	3,124,999	2610.....	0	228,661	0	451,509	..	451,509	222,848	0	0	0	0	.....	0/0.....
S&P 500 2/14/2020 Strike @ 2775.6 7846LS\$126.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/19/2019	02/14/2020	467	1,296,899	2776.....	0	83,638	0	118,364	..	118,364	34,727	0	0	0	0	.....	0/0.....
S&P 500 3/13/2020 Strike @ 2822.48 7846LS\$129.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	03/18/2019	03/13/2020	449	1,267,491	2822.....	0	80,833	0	101,487	..	101,487	20,655	0	0	0	0	.....	0/0.....
S&P 500 4/15/2020 Strike @ 2905.58 7846LS\$132.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	04/16/2019	04/15/2020	744	2,163,001	2906.....	0	133,254	0	133,643	..	133,643	389	0	0	0	0	.....	0/0.....
S&P 500 5/15/2020 Strike @ 2850.96 7846LS\$135.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	05/16/2019	05/15/2020	565	1,611,277	2851.....	0	116,425	0	126,955	..	126,955	10,530	0	0	0	0	.....	0/0.....
S&P 500 6/15/2020 Strike @ 2886.98 7846LS\$137.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	06/18/2019	06/15/2020	545	1,572,913	2887.....	0	109,704	0	113,051	..	113,051	3,347	0	0	0	0	.....	0/0.....
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										382,940	752,515	0	0	1,436,644	XX	1,436,644	566,630	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other.....										382,940	752,515	0	0	1,436,644	XX	1,436,644	566,630	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants.....										382,940	752,515	0	0	1,436,644	XX	1,436,644	566,630	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options.....										382,940	752,515	0	0	1,436,644	XX	1,436,644	566,630	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
S&P 500 7/15/2019 Strike @ 3123.461 7846SS\$101.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	07/17/2018	07/15/2019	296	923,920	3123.....	(7,534)	0	0	(119)	..	(119)	1,029	0	0	0	0	.....	0/0.....
S&P 500 8/15/2019 Strike @ 3142.483 7846SS\$107.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	08/16/2018	08/15/2019	497	1,561,374	3142.....	(14,938)	0	0	(842)	..	(842)	1,634	0	0	0	0	.....	0/0.....
S&P 500 9/13/2019 Strike @ 3239.053 7846SS\$111.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	09/18/2018	09/13/2019	420	1,360,467	3239.....	(11,731)	0	0	(535)	..	(535)	1,046	0	0	0	0	.....	0/0.....
S&P 500 10/15/2019 Strike @ 3067.131 7846SS\$116.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	10/16/2018	10/15/2019	279	855,668	3067.....	(15,065)	0	0	(8,126)	..	(8,126)	(4,486)	0	0	0	0	.....	0/0.....
S&P 500 11/15/2019 Strike @ 3044.173 7846SS\$118.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	11/16/2018	11/15/2019	229	697,511	3044.....	(12,116)	0	0	(11,423)	..	(11,423)	(7,324)	0	0	0	0	.....	0/0.....
S&P 500 12/13/2019 Strike @ 2898.944 7846SS\$120.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	12/18/2018	12/13/2019	283	820,720	2899.....	(18,111)	0	0	(40,370)	..	(40,370)	(28,635)	0	0	0	0	.....	0/0.....
S&P 500 1/15/2020 Strike @ 2910.485 7846SS\$123.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	01/16/2019	01/15/2020	1,197	3,484,374	2910.....	0	(59,249)	0	(174,813)	..	(174,813)	(115,566)	0	0	0	0	.....	0/0.....
S&P 500 2/14/2020 Strike @ 3094.79 7846SS\$126.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	02/19/2019	02/14/2020	467	1,446,041	3095.....	0	(16,968)	0	(26,991)	..	(26,991)	(10,023)	0	0	0	0	.....	0/0.....
S&P 500 3/13/2020 Strike @ 3147.07 7846SS\$129.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	03/18/2019	03/13/2020	449	1,413,255	3147.....	0	(14,380)	0	(20,413)	..	(20,413)	(6,033)	0	0	0	0	.....	0/0.....
S&P 500 4/15/2020 Strike @ 3217.93 7846SS\$132.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	04/16/2019	04/15/2020	744	2,395,524	3218.....	0	(23,826)	0	(24,720)	..	(24,720)	(894)	0	0	0	0	.....	0/0.....
S&P 500 5/15/2020 Strike @ 3157.44 7846SS\$135.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	05/16/2019	05/15/2020	565	1,784,490	3157.....	0	(26,687)	0	(32,683)	..	(32,683)	(5,996)	0	0	0	0	.....	0/0.....
S&P 500 6/15/2020 Strike @ 3197.33 7846SS\$137.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index..	Goldman Sachs...	W22LROWP2IHZNBB6K528...	06/18/2019	06/15/2020	545	1,742,001	3197.....	0	(25,242)	0	(27,745)	..	(27,745)	(2,503)	0	0	0	0	.....	0/0.....
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										(79,495)	(166,352)	0	0	(368,780)	XX	(368,780)	(177,751)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Other.....										(79,495)	(166,352)	0	0	(368,780)	XX	(368,780)	(177,751)	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants.....										(79,495)	(166,352)	0	0	(368,780)	XX	(368,780)	(177,751)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options.....										(79,495)	(166,352)	0	0	(368,780)	XX	(368,780)	(177,751)	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other.....										303,445	586,163	0	0	1,067,864	XX	1,067,864	388,879	0	0	0	0	XXX	XXX
1449999999. TOTAL.....										303,445	586,163	0	0	1,067,864	XX	1,067,864	388,879	0	0	0	0	XXX	XXX

QE06

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	1,067,864	0	1,067,864	1,067,864	0	1,067,864	0	0
0999999999. Gross Totals.....			0	1,067,864	0	1,067,864	1,067,864	0	1,067,864	0	0
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				1,067,864	0						

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
06370R	UT	4	BANK OF MONTREAL CHICAGO.....	C.....	1.....	800,287	800,000	03/02/2020.....
78012U	NS	0	ROYAL BANK OF CANADA NY.....	C.....	1.....	800,189	800,000	04/24/2020.....
86958J	7L	7	SVENSKA HANDELSBANKEN NY.....	C.....	1.....	1,000,156	1,000,000	06/10/2020.....
89114M	N7	8	TORONTO DOMINION BANK NY.....	C.....	1.....	899,996	900,000	06/08/2020.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					3,500,628	3,500,000	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					3,500,628	3,500,000	XXX
Totals								
6499999.	Total - Issuer Obligations.....					3,500,628	3,500,000	XXX
7099999.	Subtotal - Bonds.....					3,500,628	3,500,000	XXX
Short-Term Invested Assets (Schedule DA Type)								
000000	00	0	ANZ NEW ZEALAND INTL LTD.....	C.....		800,292	800,000	11/14/2019.....
000000	00	0	ASB FINANCE LTD LONDON.....	C.....		800,042	800,054	01/31/2020.....
000000	00	0	ALPINE SEC LLC.....	C.....		900,040	900,000	09/06/2019.....
000000	00	0	BANQUE NATL DE PARIS CHI.....	C.....		700,060	700,000	07/09/2019.....
000000	00	0	BANCO ESTADO CHILE/NY.....	C.....		1,000,275	1,000,000	10/23/2019.....
000000	00	0	BANK OF AMERICA NA.....	C.....		500,156	500,000	01/10/2020.....
000000	00	0	BANK OF AMERICA NA.....	C.....		800,219	800,000	08/15/2019.....
000000	00	0	BANK OF NOVA SCOTIA HOUS.....	C.....		800,299	800,000	01/27/2020.....
000000	00	0	BANK OF NOVA SCOTIA.....	C.....		850,654	850,000	10/04/2019.....
000000	00	0	CANADIAN IMP BK COMM NY.....	C.....		1,000,008	1,000,000	12/13/2019.....
000000	00	0	CANADIAN IMP BK COMM NY.....	C.....		500,105	500,000	08/05/2019.....
000000	00	0	CA IMPERIAL BK OF COMM.....	C.....		800,278	800,000	02/27/2020.....
000000	00	0	CHARIOT FUNDING LLC.....	C.....		800,417	800,000	09/26/2019.....
000000	00	0	CITIBANK NA.....	C.....		800,358	800,391	09/18/2019.....
000000	00	0	COOPERAT RABOBANK UA/NY.....	C.....		800,209	800,035	09/03/2019.....
000000	00	0	COOPERAT RABOBANK UA/NY.....	C.....		900,275	900,000	12/05/2019.....
000000	00	0	CREDIT AGRICOLE CIB NY.....	C.....		800,196	800,000	11/07/2019.....
000000	00	0	CREDIT SUISSE NEW YORK.....	C.....		1,000,143	1,000,000	07/12/2019.....
000000	00	0	CREDIT SUISSE NEW YORK.....	C.....		1,000,339	1,000,000	10/02/2019.....
000000	00	0	FAIRWAY FINANCE CORP.....	C.....		500,076	499,993	08/22/2019.....
000000	00	0	FAIRWAY FINANCE CORP.....	C.....		500,104	500,000	09/11/2019.....
000000	00	0	HSBC USA INC.....	C.....		800,392	800,000	02/03/2020.....
000000	00	0	HSBC BANK USA NA.....	C.....		800,343	800,000	11/08/2019.....
000000	00	0	HSBC BANK USA NA.....	C.....		800,159	800,000	10/28/2019.....
000000	00	0	ING (US) FUNDING LLC.....	C.....		800,066	800,000	07/08/2019.....
000000	00	0	JP MORGAN SECURITIES LLC.....	C.....		800,271	800,000	01/24/2020.....
000000	00	0	LLOYDS BANK PLC.....	C.....		800,078	800,000	07/09/2019.....
000000	00	0	LLOYDS BANK CORP MKTS/NY.....	C.....		800,279	800,000	10/10/2019.....
000000	00	0	MUFG BANK LTD/NY.....	C.....		1,000,244	1,000,000	07/24/2019.....
000000	00	0	MIZUHO BANK LTD/NY.....	C.....		800,113	800,000	11/25/2019.....
000000	00	0	NATIONAL AUSTRALI BANK L.....	C.....		800,291	800,000	04/02/2020.....
000000	00	0	NATIXIS NY BRANCH.....	C.....		800,119	800,000	07/11/2019.....
000000	00	0	NORDEA BANK ABP NEW YORK.....	C.....		500,076	500,000	08/27/2019.....
000000	00	0	OLD LINE FUNDING LLC.....	C.....		800,018	800,000	11/08/2019.....
000000	00	0	SKANDINAV ENSKILDA BK NY.....	C.....		100,034	100,032	10/04/2019.....
000000	00	0	SKANDINAV ENSKILDA BK NY.....	C.....		800,164	800,062	11/04/2019.....
000000	00	0	STATE STREET BANK & TR.....	C.....		1,250,271	1,250,000	10/07/2019.....
000000	00	0	STATE STREET BANK & TR.....	C.....		1,000,078	1,000,075	11/15/2019.....
000000	00	0	SUMITOMO MITSUI TRUST NY.....	C.....		1,000,051	1,000,000	07/03/2019.....
000000	00	0	SUMITOMO MITSUI BANK NY.....	C.....		800,125	800,000	08/01/2019.....
000000	00	0	SUMITOMO MITSUI BANK NY.....	C.....		799,964	800,000	10/24/2019.....
000000	00	0	SUNCORP METWAY LTD.....	C.....		1,199,080	1,199,317	07/09/2019.....
000000	00	0	SUNCORP METWAY LTD.....	C.....		395,993	395,971	11/18/2019.....
000000	00	0	SVENSKA HANDELSBANKEN NY.....	C.....		800,106	800,000	07/29/2019.....
000000	00	0	SWEDBANK (NEW YORK).....	C.....		1,000,132	1,000,000	07/24/2019.....
000000	00	0	THUNDER BAY FUNDING LLC.....	C.....		900,000	900,000	12/12/2019.....
000000	00	0	TORONTO DOMINION BANK NY.....	C.....		800,729	800,491	09/18/2019.....
000000	00	0	TORONTO DOMINION BANK NY.....	C.....		301,038	301,000	07/22/2019.....
000000	00	0	TORONTO DOMINION BANK.....	C.....		900,208	900,000	12/12/2019.....
000000	00	0	TOYOTA CREDIT CANADA INC.....	C.....		602,045	602,000	07/10/2019.....
000000	00	0	TOYOTA MOTOR FIN NETH BV.....	C.....		900,178	900,000	02/25/2020.....
000000	00	0	UBS AG STAMFORD CT.....	C.....		800,066	800,000	08/14/2019.....
000000	00	0	WELLS FARGO BANK NA.....	C.....		800,344	800,000	11/08/2019.....
000000	00	0	WELLS FARGO BANK NA.....	C.....		802,020	802,000	07/10/2019.....
000000	00	0	WELLS FARGO BANK NA.....	C.....		999,994	1,000,000	06/05/2020.....
000000	00	0	WESTPAC BANKING CORP.....	C.....		501,236	500,998	09/19/2019.....
000000	00	0	BNP PARIBAS SA REOENT EVERGREEN.....	C.....		1,000,000	1,000,000	09/28/2019.....
000000	00	0	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	C.....		1,300,000	1,300,000	08/04/2019.....
000000	00	0	JP MORGAN SECURITIES LLC REOENT 2.577%.....	C.....		1,300,000	1,300,000	08/04/2019.....
8999999.	Total - Short-Term Invested Assets (Schedule DA Type).....					47,910,850	47,902,419	XXX
Cash Equivalents (Schedule E Part 2 Type)								
03209M	U2	8	AMPHENOL CORP.....	C.....		1,699,533	1,699,880	07/02/2019.....
05333U	UA	6	AUTOZONE INC.....	C.....		849,287	849,473	07/10/2019.....
06370R	XZ	7	BANK OF MONTREAL CHICAGO.....	C.....		500,026	500,011	07/08/2019.....
1725E3	U5	6	CINTAS CORPORATION NO 2.....	C.....		1,749,108	1,749,502	07/05/2019.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
2332K4	JC	9	DNB BANK ASA.....	C.....		250,014	250,007	07/09/2019.....
38346M	U1	0	GOTHAM FUNDING CORP.....	C.....		1,999,596	2,000,000	07/01/2019.....
48803M	NM	7	KELLS FUNDING LLC.....	C.....		2,598,787	2,599,307	07/05/2019.....
53127U	V7	2	LIBERTY STREET FDG LLC.....	C.....		797,873	797,969	08/07/2019.....
54316U	U8	0	LONGSHIP FUNDING LLC.....	C.....		799,462	799,617	07/08/2019.....
56274M	VL	3	MANHATTAN ASSET FDG CO.....	C.....		797,254	797,256	08/20/2019.....
57978D	U9	8	MCCORMICK & COMPANY INC.....	C.....		799,358	799,557	07/09/2019.....
60710A	2E	1	MIZUHO BANK LTD/NY.....	C.....		250,045	250,017	08/07/2019.....
60710A	3E	0	MIZUHO BANK LTD/NY.....	C.....		400,107	400,040	08/27/2019.....
63254A	AQ	1	NATIONAL AUSTRALIA BK/NY.....	C.....		299,915	299,899	07/12/2019.....
78355B	U2	6	RYDER SYSTEM INC.....	C.....		899,750	899,934	07/02/2019.....
78355B	UC	4	RYDER SYSTEM INC.....	C.....		374,633	374,702	07/12/2019.....
86563H	UB	4	SUMITOMO MITSUI TRUST NY.....	C.....		269,767	269,809	07/11/2019.....
86564F	C7	6	SUMITOMO MITSUI TRUST NY.....	C.....		1,500,002	1,500,000	07/02/2019.....
86564F	UN	1	SUMITOMO MITSUI TRUST NY.....	C.....		250,007	250,000	07/03/2019.....
86564F	YC	1	SUMITOMO MITSUI TRUST NY.....	C.....		900,158	900,031	09/09/2019.....
8AMMF0	8Q	7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -.....	C.....		1,629,551	1,629,551	.....
8AMMF0	91	1	DWS GOVERNMENT MONEY MARKET SERIES INST.....	C.....		3,337,911	3,337,911	.....
90247N	U1	9	TYSON FOODS INC.....	C.....		249,948	250,000	07/01/2019.....
92344M	U1	9	VERIZON COMMUNICATIONS.....	C.....		1,699,647	1,700,000	07/01/2019.....
CR2055	77	8	HSBC SECURITIES (USA) INC REPONT 2.56%.....	C.....		1,200,000	1,200,000	07/01/2019.....
CR2093	33	2	BNP PARIBAS SA REPONT 2.59% 7/1/2019.....	C.....		1,500,000	1,500,000	07/01/2019.....
CR3194	53	5	BNP PARIBAS SA REPO 2.5% 7/1/2019.....	C.....		10,000,000	10,000,000	07/01/2019.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					37,601,739	37,604,473	XXX
9999999.	Totals.....					89,013,217	89,006,892	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....89,013,217 Book/Adjusted Carrying Value \$.....89,006,892
2. Average balance for the year: Fair Value \$.....86,407,623 Book/Adjusted Carrying Value \$.....86,404,024
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....80,683,844 NAIC 2: \$.....8,323,048 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
US Bank NA..... Cincinnati, OH.....		0.000	0	0	(8,816,409)	(13,689,164)	(7,680,509)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(8,816,409)	(13,689,164)	(7,680,509)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(8,816,409)	(13,689,164)	(7,680,509)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(8,816,409)	(13,689,164)	(7,680,509)	XXX

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE